



Derivatives Monthly Statistics Report

For September 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	GOVI On 01-February-07			jGovi	240.0600	240.2640	240.0580	240.2640	0.00
01/09/2006	GOVI On 02-November-06			jGovi	235.0100	235.2240	235.0060	235.2240	886.00
01/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	101664	103655	101664	103655	0.00
01/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	1084	1015	1084	1015	0.00
01/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	51956	53980	51956	53980	0.00
01/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	1896	1740	1896	1740	0.00
01/09/2006	J153 On 31-August-10			jSwap	9.3100	9.2730	0.0594	0.0583	0.00
01/09/2006	J157 On 15-September-15			jSwap	9.0200	8.9980	0.0992	0.0976	0.00
01/09/2006	J186 On 21-December-26			jSwap	8.8900	8.8730	0.1309	0.1297	0.00
01/09/2006	J194 On 28-February-08			jSwap	9.1200	9.0890	0.0223	0.0218	0.00
01/09/2006	J201 On 22-December-14			jSwap	9.1300	9.0960	0.0961	0.0943	0.00
01/09/2006	J203 On 15-September-17			jSwap	8.9700	8.9580	0.1078	0.1068	0.00
01/09/2006	J204 On 21-December-18			jSwap	9.0000	8.9890	0.1126	0.1116	0.00
01/09/2006	J207 On 15-January-20			jSwap	8.9900	8.9760	0.0769	0.0758	0.00
01/09/2006	JBAR On 21-December-05			jBar	8.2300	8.2240	0.0000	0.0000	0.00
01/09/2006	JFRA On 01-February-07			jFra	9.1400	9.0810	0.0223	0.0221	0.00
01/09/2006	JFRA On 07-February-08			jFra	9.3200	9.2790	0.0227	0.0226	0.00
01/09/2006	JFRA On 03-May-07			jFra	9.2700	9.2520	0.0226	0.0225	0.00
01/09/2006	JFRA On 02-August-07			jFra	9.3100	9.2600	0.0227	0.0226	0.00
01/09/2006	JFRA On 02-November-06			jFra	8.7000	8.6790	0.0212	0.0212	0.00
01/09/2006	JFRA On 01-November-07			jFra	9.3300	9.2930	0.0244	0.0243	0.00
01/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4031	3905	4031	3905	0.00
01/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	43	51	43	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26142	26108	26142	26108	0.00
01/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21677	21753	21677	21753	0.00
01/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4426	4378	4426	4378	0.00
01/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	103	108	103	108	0.00
01/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4595	4483	4595	4483	0.00
01/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	180	194	180	194	0.00
01/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4154	4099	4154	4099	0.00
01/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	1	1	1	1	0.00
01/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5055	4972	5055	4972	0.00
01/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	262	275	262	275	0.00
01/09/2006	JN02 On 02-November-06			jNote	9.2200	9.1730	0.1677	0.1670	0.00
01/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36079	35375	36079	35375	0.00
01/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	313	359	313	359	0.00
01/09/2006	JN05 On 02-November-06			jNote	9.2500	9.2150	0.3674	0.3663	0.00
01/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	79506	78112	79506	78112	0.00
01/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/09/2006	JN10 On 02-November-06			jNote	9.0400	9.0200	0.5886	0.5881	0.00
01/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	116489	115393	116489	115393	0.00
01/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/09/2006	JROD On 31-January-07			jRod	8.3000	8.2420	0.0020	0.0014	0.00
01/09/2006	JROD On 28-February-07			jRod	8.5000	8.4090	0.0029	0.0022	0.00
01/09/2006	JROD On 29-September-06			jRod	7.5600	7.5820	0.0005	0.0008	0.00
01/09/2006	JROD On 31-October-06			jRod	7.9100	7.9380	0.0003	0.0000	0.00
01/09/2006	JROD On 30-November-06			jRod	8.2200	8.2240	0.0011	0.0007	0.00
01/09/2006	JROD On 29-December-06			jRod	8.0200	8.0050	0.0007	0.0002	0.00
01/09/2006	R153 On 01-February-07			Bond Future	8.7600	8.7300	118.4451	118.5262	0.00
01/09/2006	R153 On 02-November-06			Bond Future	8.8100	8.7940	115.7314	115.7865	418.00
01/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12616	15311	12616	15311	0.00
01/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12778	14662	12778	14662	0.00
01/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7102	8248	7102	8248	0.00
01/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9171	9766	9171	9766	0.00
01/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9409	11838	9409	11838	0.00
01/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16081	17699	16081	17699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4247	5154	4247	5154	0.00
01/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13250	13605	13250	13605	0.00
01/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8689	11040	8689	11040	0.00
01/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16996	18536	16996	18536	0.00
01/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7997	10278	7997	10278	0.00
01/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17942	19412	17942	19412	0.00
01/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3675	4513	3675	4513	0.00
01/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	14420	14706	14420	14706	0.00
01/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1596	2099	1596	2099	0.00
01/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	21099	21051	21099	21051	101.00
01/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3159	3930	3159	3930	0.00
01/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	15648	15868	15648	15868	0.00
01/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5569	7528	5569	7528	0.00
01/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	22095	23243	22095	23243	0.00
01/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17384	20202	17384	20202	0.00
01/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9475	11483	9475	11483	0.00
01/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3301	4753	3301	4753	0.00
01/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	28122	28764	28122	28764	0.00
01/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	564	781	564	781	0.00
01/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	28911	28577	28911	28577	0.00
01/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1773	2755	1773	2755	0.00
01/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34967	35138	34967	35138	0.00
01/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	154	221	154	221	0.00
01/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	37432	36948	37432	36948	0.00
01/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	963	1415	963	1415	0.00
01/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	42606	42247	42606	42247	0.00
01/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	39	43	39	43	0.00
01/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	46335	45787	46335	45787	0.00
01/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	490	783	490	783	0.00
01/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50660	50142	50660	50142	0.00
01/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8	9	8	9	0.00
01/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	55409	54859	55409	54859	0.00
01/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	233	409	233	409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	59009	58374	59009	58374	0.00
01/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
01/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	64597	64046	64597	64046	0.00
01/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	42	93	42	93	0.00
01/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	76271	75511	76271	75511	0.00
01/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	103	202	103	202	0.00
01/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	67565	66853	67565	66853	0.00
01/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	22883	25682	22883	25682	0.00
01/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6977	8965	6977	8965	0.00
01/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	73881	73330	73881	73330	0.00
01/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	83257	82705	83257	82705	0.00
01/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	11994	13241	11994	13241	0.00
01/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5472	6168	5472	6168	0.00
01/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	18112	19326	18112	19326	0.00
01/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3081	3744	3081	3744	0.00
01/09/2006	R157 On 01-February-07			Bond Future	8.8200	8.7990	133.1255	133.3010	0.00
01/09/2006	R157 On 02-November-06			Bond Future	8.8100	8.7950	130.3675	130.4753	16.00
01/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	25206	25631	25206	25631	0.00
01/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	30411	29081	30411	29081	0.00
01/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	14888	16612	14888	16612	0.00
01/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19209	19854	19209	19854	0.00
01/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	21794	22039	21794	22039	0.00
01/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	34078	32568	34078	32568	0.00
01/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11665	13209	11665	13209	20.00
01/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	23231	23697	23231	23697	20.00
01/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5087	4434	5087	4434	250.00
01/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	72178	69769	72178	69769	0.00
01/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14479	14311	14479	14311	150.00
01/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	44693	42770	44693	42770	0.00
01/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	61258	62406	61258	62406	0.00
01/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11676	11069	11676	11069	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	18654	18728	18654	18728	0.00
01/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	38070	36389	38070	36389	0.00
01/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	8913	10254	8913	10254	0.00
01/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	27779	28042	27779	28042	0.00
01/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	20189	20348	20189	20348	0.00
01/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	36033	34436	36033	34436	0.00
01/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	318	403	318	403	0.00
01/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	79634	78641	79634	78641	171.00
01/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	7711	8946	7711	8946	0.00
01/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	30249	30405	30249	30405	100.00
01/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	10230	11675	10230	11675	0.00
01/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	25439	25806	25439	25806	0.00
01/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17188	17181	17188	17181	0.00
01/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	40190	38428	40190	38428	0.00
01/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	35059	35736	35059	35736	0.00
01/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	22793	21716	22793	21716	0.00
01/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	25050	26865	25050	26865	0.00
01/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11497	12233	11497	12233	0.00
01/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	10942	10573	10942	10573	0.00
01/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	52075	49950	52075	49950	0.00
01/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3343	4060	3343	4060	0.00
01/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	44447	44086	44447	44086	0.00
01/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1179	1472	1179	1472	0.00
01/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	61206	60421	61206	60421	0.00
01/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6470	5835	6470	5835	0.00
01/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	66075	63685	66075	63685	0.00
01/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3432	2803	3432	2803	0.00
01/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	81856	79473	81856	79473	0.00
01/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	79	108	79	108	0.00
01/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	99057	98007	99057	98007	0.00
01/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1843	1411	1843	1411	0.00
01/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	99443	97256	99443	97256	0.00
01/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	16	24	16	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	119037	117966	119037	117966	0.00
01/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	924	655	924	655	0.00
01/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	118064	116040	118064	116040	0.00
01/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
01/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	160285	159207	160285	159207	0.00
01/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	3	4	3	4	0.00
01/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	139456	138380	139456	138380	0.00
01/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	37577	39371	37577	39371	0.00
01/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6483	7199	6483	7199	0.00
01/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	51684	53450	51684	53450	0.00
01/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3379	4066	3379	4066	0.00
01/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	66856	68495	66856	68495	0.00
01/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1659	2220	1659	2220	0.00
01/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	431	280	431	280	0.00
01/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	137482	135575	137482	135575	0.00
01/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	46302	47223	46302	47223	0.00
01/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16887	16053	16887	16053	0.00
01/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	58681	59790	58681	59790	0.00
01/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12429	11782	12429	11782	0.00
01/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	71856	73147	71856	73147	0.00
01/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9074	8610	9074	8610	0.00
01/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6627	7757	6627	7757	0.00
01/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	32850	32901	32850	32901	0.00
01/09/2006	R186 On 01-February-07			Bond Future	8.5800	8.5710	119.5402	119.5942	0.00
01/09/2006	R186 On 02-November-06			Bond Future	8.5800	8.5750	122.2173	122.2715	59.00
01/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	36589	43923	36589	43923	0.00
01/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	44827	51622	44827	51622	0.00
01/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	20686	23410	20686	23410	0.00
01/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	29406	31588	29406	31588	0.00
01/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	26213	33527	26213	33527	0.00
01/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	56558	63333	56558	63333	0.00
01/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	11816	14407	11816	14407	0.00
01/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	42776	44824	42776	44824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	23894	31150	23894	31150	0.00
01/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	59865	66581	59865	66581	0.00
01/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10057	12563	10057	12563	0.00
01/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	46676	48641	46676	48641	0.00
01/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	21823	28860	21823	28860	0.00
01/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	63459	69956	63459	69956	0.00
01/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	8545	10843	8545	10843	0.00
01/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	50865	52621	50865	52621	0.00
01/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	14652	20660	14652	20660	0.00
01/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	79357	84827	79357	84827	0.00
01/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4074	5532	4074	5532	0.00
01/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	69610	70526	69610	70526	0.00
01/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	8160	12648	8160	12648	0.00
01/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	102647	106595	102647	106595	0.00
01/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1295	1942	1295	1942	0.00
01/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	96809	96914	96809	96914	0.00
01/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4006	7004	4006	7004	0.00
01/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	129365	131824	129365	131824	0.00
01/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	308	504	308	504	0.00
01/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	126908	126562	126908	126562	0.00
01/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1960	3416	1960	3416	0.00
01/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	159330	160247	159330	160247	0.00
01/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	64	88	64	88	0.00
01/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	158907	158389	158907	158389	0.00
01/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	876	1751	876	1751	0.00
01/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	191445	191781	191445	191781	0.00
01/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	10	16	10	16	0.00
01/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	192303	191766	192303	191766	0.00
01/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	355	832	355	832	0.00
01/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	225364	225302	225364	225302	0.00
01/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
01/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	227005	226463	227005	226463	0.00
01/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	35311	38239	35311	38239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	17106	19493	17106	19493	0.00
01/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	53560	56233	53560	56233	0.00
01/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9365	11497	9365	11497	0.00
01/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	263031	262489	263031	262489	0.00
01/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	130	365	130	365	0.00
01/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	260873	260569	260873	260569	0.00
01/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	51121	58744	51121	58744	0.00
01/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	32588	39672	32588	39672	0.00
01/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	67878	75176	67878	75176	0.00
01/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	23497	30255	23497	30255	0.00
01/09/2006	R194 On 01-February-07			Bond Future	9.0400	9.0030	105.3291	105.3681	0.00
01/09/2006	R194 On 02-November-06			Bond Future	8.9700	8.9290	103.1065	103.1519	0.00
01/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3053	3651	3053	3651	0.00
01/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5975	6183	5975	6183	0.00
01/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1198	1572	1198	1572	0.00
01/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5700	5620	5700	5620	0.00
01/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2834	3415	2834	3415	0.00
01/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6258	6449	6258	6449	0.00
01/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2625	3188	2625	3188	0.00
01/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6551	6724	6551	6724	0.00
01/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2055	2559	2055	2559	0.00
01/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7489	7604	7489	7604	0.00
01/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	871	1205	871	1205	0.00
01/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6607	6488	6607	6488	0.00
01/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1026	1380	1026	1380	0.00
01/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6144	6045	6144	6045	0.00
01/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1290	1710	1290	1710	0.00
01/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9246	9276	9246	9276	0.00
01/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	338	522	338	522	0.00
01/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9170	8901	9170	8901	0.00
01/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	101	189	101	189	0.00
01/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12043	11677	12043	11677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	744	1052	744	1052	0.00
01/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11231	11149	11231	11149	0.00
01/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	22	53	22	53	0.00
01/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15086	14664	15086	14664	0.00
01/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	388	605	388	605	0.00
01/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13414	13242	13414	13242	0.00
01/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	213	316	213	316	0.00
01/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15790	15503	15790	15503	0.00
01/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	5	11	5	11	0.00
01/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18206	17758	18206	17758	0.00
01/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	111	177	111	177	0.00
01/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18246	17922	18246	17922	0.00
01/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
01/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21352	20900	21352	20900	0.00
01/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	55	94	55	94	0.00
01/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20759	20408	20759	20408	0.00
01/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24515	24061	24515	24061	0.00
01/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	25	47	25	47	0.00
01/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23308	22940	23308	22940	0.00
01/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27692	27238	27692	27238	0.00
01/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37306	36852	37306	36852	0.00
01/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34087	33633	34087	33633	0.00
01/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30883	30429	30883	30429	0.00
01/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	2	4	2	4	0.00
01/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31077	30690	31077	30690	0.00
01/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	5	10	5	10	0.00
01/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28472	28089	28472	28089	0.00
01/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	11	23	11	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25881	25503	25881	25503	0.00
01/09/2006	R201 On 01-February-07			Bond Future	8.8200	8.7930	100.7316	100.8712	0.00
01/09/2006	R201 On 02-November-06			Bond Future	8.8100	8.7890	102.9401	103.0828	26.00
01/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	19525	23699	19525	23699	0.00
01/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23328	26106	23328	26106	0.00
01/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	11729	13364	11729	13364	0.00
01/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15387	15595	15387	15595	0.00
01/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	16830	20830	16830	20830	0.00
01/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	26260	28863	26260	28863	0.00
01/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9206	10642	9206	10642	0.00
01/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18614	18624	18614	18624	0.00
01/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	14359	18151	14359	18151	0.00
01/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	29455	31851	29455	31851	0.00
01/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7054	8276	7054	8276	0.00
01/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	22255	22050	22255	22050	0.00
01/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	15567	19466	15567	19466	0.00
01/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	27824	30328	27824	30328	0.00
01/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8084	9414	8084	9414	0.00
01/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	20383	20287	20383	20287	0.00
01/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	13208	16886	13208	16886	0.00
01/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	31153	33435	31153	33435	0.00
01/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6115	7227	6115	7227	0.00
01/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	24229	23914	24229	23914	0.00
01/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	27412	31670	27412	31670	0.00
01/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17325	20186	17325	20186	0.00
01/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	19773	21521	19773	21521	0.00
01/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9239	9560	9239	9560	0.00
01/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8355	11321	8355	11321	0.00
01/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40699	42269	40699	42269	0.00
01/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2695	3312	2695	3312	0.00
01/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	35533	34724	35533	34724	0.00
01/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	981	1221	981	1221	0.00
01/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	48820	47632	48820	47632	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4846	7026	4846	7026	0.00
01/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51850	52634	51850	52634	0.00
01/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2552	3987	2552	3987	0.00
01/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	64484	64524	64484	64524	0.00
01/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	285	341	285	341	0.00
01/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	63404	62033	63404	62033	0.00
01/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	75	93	75	93	0.00
01/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	78760	77352	78760	77352	0.00
01/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1347	2341	1347	2341	0.00
01/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	78480	78078	78480	78078	0.00
01/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	16	21	16	21	0.00
01/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	94561	93139	94561	93139	0.00
01/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	662	1302	662	1302	0.00
01/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	93275	92518	93275	92518	0.00
01/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	303	684	303	684	0.00
01/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	108678	107663	108678	107663	0.00
01/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3	4	3	4	0.00
01/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	110706	109280	110706	109280	0.00
01/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
01/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	127166	125740	127166	125740	0.00
01/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	29700	31487	29700	31487	0.00
01/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5233	5593	5233	5593	0.00
01/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	128	338	128	338	0.00
01/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	124556	123370	124556	123370	0.00
01/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	36440	40581	36440	40581	0.00
01/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12709	15454	12709	15454	0.00
01/09/2006	R203 On 01-February-07			Bond Future	8.7800	8.7560	99.6848	99.8179	0.00
01/09/2006	R203 On 02-November-06			Bond Future	8.7700	8.7520	97.5825	97.7176	0.00
01/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	17324	18049	17324	18049	0.00
01/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	19055	18449	19055	18449	0.00
01/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	10737	11497	10737	11497	0.00
01/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	12222	11632	12222	11632	0.00
01/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	12972	13580	12972	13580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	24770	24046	24770	24046	0.00
01/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	6608	7177	6608	7177	0.00
01/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	18303	17522	18303	17522	0.00
01/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	14333	14980	14333	14980	0.00
01/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	22760	22075	22760	22075	0.00
01/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	7837	8469	7837	8469	0.00
01/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	16112	15394	16112	15394	0.00
01/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	11700	12269	11700	12269	0.00
01/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	26884	26122	26884	26122	0.00
01/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	5522	6029	5522	6029	0.00
01/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	20652	19808	20652	19808	0.00
01/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	10516	11047	10516	11047	0.00
01/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	29102	28302	29102	28302	0.00
01/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4572	5019	4572	5019	0.00
01/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	23152	22249	23152	22249	0.00
01/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	26348	27258	26348	27258	0.00
01/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11606	11185	11606	11185	0.00
01/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1530	1733	1530	1733	0.00
01/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	37611	36464	37611	36464	0.00
01/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	5836	6189	5836	6189	0.00
01/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	41670	40692	41670	40692	0.00
01/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2935	3146	2935	3146	0.00
01/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	56419	55299	56419	55299	0.00
01/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	390	459	390	459	0.00
01/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	54388	53107	54388	53107	0.00
01/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1326	1439	1326	1439	0.00
01/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	72873	71655	72873	71655	0.00
01/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	74	91	74	91	0.00
01/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	72416	71082	72416	71082	0.00
01/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	535	588	535	588	0.00
01/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	90568	89290	90568	89290	0.00
01/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	10	13	10	13	0.00
01/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	91135	89787	91135	89787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	191	213	191	213	0.00
01/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	109147	107838	109147	107838	0.00
01/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
01/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	110359	109009	110359	109009	0.00
01/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	130053	128703	130053	128703	0.00
01/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	170882	169532	170882	169532	0.00
01/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	150224	148874	150224	148874	0.00
01/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	5	4	5	0.00
01/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	168452	167122	168452	167122	0.00
01/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	17	19	17	19	0.00
01/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	148167	146839	148167	146839	0.00
01/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	60	68	60	68	0.00
01/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	128384	127061	128384	127061	0.00
01/09/2006	R204 On 01-February-07			Bond Future	8.7500	8.7300	95.5465	95.6871	0.00
01/09/2006	R204 On 02-November-06			Bond Future	8.7500	8.7300	97.4869	97.6291	0.00
01/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	27264	31721	27264	31721	0.00
01/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27264	30315	27264	30315	0.00
01/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	16589	18505	16589	18505	0.00
01/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	16589	17083	16589	17083	0.00
01/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	21964	26204	21964	26204	0.00
01/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	32578	35412	32578	35412	0.00
01/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	11588	13267	11588	13267	0.00
01/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	22324	22581	22324	22581	0.00
01/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	23665	27986	23665	27986	0.00
01/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30724	33639	30724	33639	0.00
01/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	13139	14905	13139	14905	0.00
01/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	20278	20622	20278	20622	0.00
01/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	18767	22815	18767	22815	0.00
01/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	36547	39189	36547	39189	0.00
01/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	8836	10322	8836	10322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	26822	26885	26822	26885	0.00
01/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	20331	24479	20331	24479	0.00
01/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	34519	37261	34519	37261	0.00
01/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	10154	11739	10154	11739	0.00
01/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	24505	24668	24505	24668	0.00
01/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	37537	41962	37537	41962	0.00
01/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20198	23217	20198	23217	0.00
01/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	27238	29241	27238	29241	0.00
01/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9707	10288	9707	10288	0.00
01/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	12138	15437	12138	15437	0.00
01/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	48152	50045	48152	50045	0.00
01/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3976	4867	3976	4867	0.00
01/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	40413	39883	40413	39883	0.00
01/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1466	1847	1466	1847	0.00
01/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56836	55795	56836	55795	0.00
01/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7220	9688	7220	9688	0.00
01/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	61935	62997	61935	62997	0.00
01/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3889	5540	3889	5540	0.00
01/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	77786	78031	77786	78031	0.00
01/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	429	533	429	533	0.00
01/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	75227	73908	75227	73908	0.00
01/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2096	3258	2096	3258	0.00
01/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	95669	95426	95669	95426	0.00
01/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	112	147	112	147	0.00
01/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	94845	93459	94845	93459	0.00
01/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	23	33	23	33	0.00
01/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	115218	113806	115218	113806	0.00
01/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1051	1809	1051	1809	0.00
01/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	114810	114161	114810	114161	0.00
01/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	4	6	4	6	0.00
01/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	136199	134779	136199	134779	0.00
01/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	489	945	489	945	0.00
01/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	134956	134006	134956	134006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	179880	178458	179880	178458	0.00
01/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
01/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	157752	156330	157752	156330	0.00
01/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	83	212	83	212	0.00
01/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	177600	176323	177600	176323	0.00
01/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	210	463	210	463	0.00
01/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	155925	154772	155925	154772	0.00
01/09/2006	R207 On 01-February-07			Bond Future	8.7200	8.7040	89.1473	89.2747	0.00
01/09/2006	R207 On 02-November-06			Bond Future	8.7200	8.7050	90.8308	90.9665	0.00
01/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	20671	21413	20671	21413	0.00
01/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18695	18164	18695	18164	0.00
01/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	8422	9238	8422	9238	0.00
01/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6570	6030	6570	6030	0.00
01/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	14291	14887	14291	14887	0.00
01/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	26560	25883	26560	25883	0.00
01/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	2857	3272	2857	3272	0.00
01/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	15385	14443	15385	14443	0.00
01/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	15748	16380	15748	16380	0.00
01/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	24427	23786	24427	23786	0.00
01/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	3877	4387	3877	4387	0.00
01/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	12781	11934	12781	11934	0.00
01/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	17297	17966	17297	17966	0.00
01/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	22405	21801	22405	21801	0.00
01/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	5136	5747	5136	5747	0.00
01/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	10435	9689	10435	9689	0.00
01/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	12926	13485	12926	13485	0.00
01/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	28805	28091	28805	28091	0.00
01/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2053	2381	2053	2381	0.00
01/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	18225	17197	18225	17197	0.00
01/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	11652	12175	11652	12175	0.00
01/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	31161	30411	31161	30411	0.00
01/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1436	1689	1436	1689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	21274	20170	21274	20170	0.00
01/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	7426	7812	7426	7812	0.00
01/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	41653	40766	41653	40766	0.00
01/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	259	324	259	324	0.00
01/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	34961	33670	34961	33670	0.00
01/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	3884	4125	3884	4125	0.00
01/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	56968	55935	56968	55935	0.00
01/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	15	21	15	21	0.00
01/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	53767	52416	53767	52416	0.00
01/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1835	1969	1835	1969	0.00
01/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	74299	73160	74299	73160	0.00
01/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
01/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	73340	71984	73340	71984	0.00
01/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	776	843	776	843	0.00
01/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	93162	91955	93162	91955	0.00
01/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	93482	92125	93482	92125	0.00
01/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	114196	112840	114196	112840	0.00
01/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	292	322	292	322	0.00
01/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	113157	111913	113157	111913	0.00
01/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	97	109	97	109	0.00
01/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	134016	132754	134016	132754	0.00
01/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	135502	134145	135502	134145	0.00
01/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	157416	156060	157416	156060	0.00
01/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	20796	21998	20796	21998	0.00
01/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1410	1256	1410	1256	0.00
01/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	28	32	28	32	0.00
01/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	155594	154325	155594	154325	0.00
01/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	30662	31572	30662	31572	0.00
01/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11309	10946	11309	10946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	7	8	7	8	0.00
01/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	177832	176560	177832	176560	0.00
04/09/2006	GOVI On 01-February-07			jGovi	240.4200	240.0580	240.4200	240.0580	0.00
04/09/2006	GOVI On 02-November-06			jGovi	235.3700	235.0060	235.3670	235.0060	886.00
04/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	105087	101664	105087	101664	0.00
04/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	887	1084	887	1084	0.00
04/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	55084	51956	55084	51956	0.00
04/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	1414	1896	1414	1896	0.00
04/09/2006	J153 On 31-August-10			jSwap	9.3000	9.3090	0.0592	0.0594	0.00
04/09/2006	J157 On 15-September-15			jSwap	9.0200	9.0240	0.0992	0.0992	0.00
04/09/2006	J186 On 21-December-26			jSwap	8.8700	8.8860	0.1297	0.1309	0.00
04/09/2006	J194 On 28-February-08			jSwap	9.1300	9.1240	0.0224	0.0223	0.00
04/09/2006	J201 On 22-December-14			jSwap	9.1300	9.1290	0.0961	0.0961	0.00
04/09/2006	J203 On 15-September-17			jSwap	8.9700	8.9730	0.1073	0.1078	0.00
04/09/2006	J204 On 21-December-18			jSwap	9.0000	9.0040	0.1121	0.1126	0.00
04/09/2006	J207 On 15-January-20			jSwap	8.9800	8.9920	0.0763	0.0769	0.00
04/09/2006	JBAR On 21-December-05			jBar	0.0000	8.2280	0.0000	0.0000	0.00
04/09/2006	JFRA On 01-February-07			jFra	9.1400	9.1360	0.0223	0.0223	0.00
04/09/2006	JFRA On 07-February-08			jFra	9.3300	9.3240	0.0227	0.0227	0.00
04/09/2006	JFRA On 03-May-07			jFra	9.2700	9.2740	0.0226	0.0226	0.00
04/09/2006	JFRA On 02-August-07			jFra	9.3700	9.3120	0.0228	0.0227	0.00
04/09/2006	JFRA On 02-November-06			jFra	8.7000	8.7020	0.0212	0.0212	0.00
04/09/2006	JFRA On 01-November-07			jFra	9.3200	9.3300	0.0244	0.0244	0.00
04/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4034	4031	4034	4031	0.00
04/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	41	43	41	43	0.00
04/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26083	26142	26083	26142	0.00
04/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21600	21677	21600	21677	0.00
04/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4417	4426	4417	4426	0.00
04/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	101	103	101	103	0.00
04/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4707	4595	4707	4595	0.00
04/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	164	180	164	180	0.00
04/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4149	4154	4149	4154	0.00
04/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5036	5055	5036	5055	0.00
04/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	261	262	261	262	0.00
04/09/2006	JN02 On 02-November-06			jNote	9.2200	9.2150	0.1678	0.1677	0.00
04/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36107	36079	36107	36079	0.00
04/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	271	313	271	313	0.00
04/09/2006	JN05 On 02-November-06			jNote	9.2400	9.2520	0.3669	0.3674	0.00
04/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	78925	79506	78925	79506	0.00
04/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
04/09/2006	JN10 On 02-November-06			jNote	9.0300	9.0390	0.5884	0.5886	0.00
04/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	116147	116489	116147	116489	0.00
04/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
04/09/2006	JROD On 31-January-07			jRod	8.2900	8.2980	0.0016	0.0020	0.00
04/09/2006	JROD On 28-February-07			jRod	8.4900	8.4980	0.0025	0.0029	0.00
04/09/2006	JROD On 29-September-06			jRod	7.5500	7.5610	0.0009	0.0005	0.00
04/09/2006	JROD On 31-October-06			jRod	7.8900	7.9110	0.0001	0.0003	0.00
04/09/2006	JROD On 30-November-06			jRod	8.1800	8.2170	0.0006	0.0011	0.00
04/09/2006	JROD On 29-December-06			jRod	8.0100	8.0240	0.0002	0.0007	0.00
04/09/2006	R153 On 01-February-07			Bond Future	8.9100	8.7550	117.9439	118.4451	0.00
04/09/2006	R153 On 02-November-06			Bond Future	8.7800	8.8100	115.8348	115.7314	418.00
04/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	10128	12616	10128	12616	0.00
04/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	15301	12778	15301	12778	0.00
04/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7393	7102	7393	7102	0.00
04/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8428	9171	8428	9171	0.00
04/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	7343	9409	7343	9409	0.00
04/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	19026	16081	19026	16081	0.00
04/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4417	4247	4417	4247	0.00
04/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	12386	13250	12386	13250	0.00
04/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	6729	8689	6729	8689	0.00
04/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	20048	16996	20048	16996	0.00
04/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6144	7997	6144	7997	0.00
04/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	21100	17942	21100	17942	0.00
04/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3820	3675	3820	3675	0.00
04/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13531	14420	13531	14420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1648	1596	1648	1596	0.00
04/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	20118	21099	20118	21099	101.00
04/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3281	3159	3281	3159	0.00
04/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	14736	15648	14736	15648	0.00
04/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4129	5569	4129	5569	0.00
04/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	25667	22095	25667	22095	0.00
04/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	14394	17384	14394	17384	0.00
04/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11497	9475	11497	9475	0.00
04/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2327	3301	2327	3301	0.00
04/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	32160	28122	32160	28122	0.00
04/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	574	564	574	564	0.00
04/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	27888	28911	27888	28911	0.00
04/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1178	1773	1178	1773	0.00
04/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	39383	34967	39383	34967	0.00
04/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	153	154	153	154	0.00
04/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36397	37432	36397	37432	0.00
04/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	609	963	609	963	0.00
04/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	47264	42606	47264	42606	0.00
04/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	38	39	38	39	0.00
04/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45299	46335	45299	46335	0.00
04/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	294	490	294	490	0.00
04/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	55476	50660	55476	50660	0.00
04/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8	8	8	8	0.00
04/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54375	55409	54375	55409	0.00
04/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	132	233	132	233	0.00
04/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	63920	59009	63920	59009	0.00
04/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
04/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63563	64597	63563	64597	0.00
04/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	21	42	21	42	0.00
04/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	81262	76271	81262	76271	0.00
04/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	55	103	55	103	0.00
04/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	72529	67565	72529	67565	0.00
04/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	19451	22883	19451	22883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8557	6977	8557	6977	0.00
04/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	72847	73881	72847	73881	0.00
04/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82223	83257	82223	83257	0.00
04/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12460	11994	12460	11994	0.00
04/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4904	5472	4904	5472	0.00
04/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	18748	18112	18748	18112	0.00
04/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2683	3081	2683	3081	0.00
04/09/2006	R157 On 01-February-07			Bond Future	8.8200	8.8240	133.1887	133.1255	0.00
04/09/2006	R157 On 02-November-06			Bond Future	8.7900	8.8100	130.5113	130.3675	16.00
04/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	25238	25206	25238	25206	0.00
04/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29812	30411	29812	30411	0.00
04/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	15153	14888	15153	14888	0.00
04/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	18036	19209	18036	19209	0.00
04/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	21805	21794	21805	21794	0.00
04/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	33458	34078	33458	34078	0.00
04/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11847	11665	11847	11665	20.00
04/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	21975	23231	21975	23231	20.00
04/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5036	5087	5036	5087	250.00
04/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	71495	72178	71495	72178	0.00
04/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14452	14479	14452	14479	150.00
04/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	44034	44693	44034	44693	0.00
04/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	61496	61258	61496	61258	0.00
04/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11282	11676	11282	11676	150.00
04/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	18647	18654	18647	18654	0.00
04/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	37432	38070	37432	38070	0.00
04/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9025	8913	9025	8913	0.00
04/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	26453	27779	26453	27779	0.00
04/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	20192	20189	20192	20189	0.00
04/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	35404	36033	35404	36033	0.00
04/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	300	318	300	318	0.00
04/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	78178	79634	78178	79634	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	7794	7711	7794	7711	0.00
04/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	28894	30249	28894	30249	100.00
04/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	10375	10230	10375	10230	0.00
04/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24146	25439	24146	25439	0.00
04/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17174	17188	17174	17188	0.00
04/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	39544	40190	39544	40190	0.00
04/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	35149	35059	35149	35059	0.00
04/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	22252	22793	22252	22793	0.00
04/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	25560	25050	25560	25050	0.00
04/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10568	11497	10568	11497	0.00
04/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	10900	10942	10900	10942	0.00
04/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	51401	52075	51401	52075	0.00
04/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3334	3343	3334	3343	0.00
04/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	43000	44447	43000	44447	0.00
04/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1150	1179	1150	1179	0.00
04/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	59740	61206	59740	61206	0.00
04/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6419	6470	6419	6470	0.00
04/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	65392	66075	65392	66075	0.00
04/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3385	3432	3385	3432	0.00
04/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	81178	81856	81178	81856	0.00
04/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	72	79	72	79	0.00
04/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	97611	99057	97611	99057	0.00
04/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1805	1843	1805	1843	0.00
04/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	98774	99443	98774	99443	0.00
04/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	14	16	14	16	0.00
04/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	117597	119037	117597	119037	0.00
04/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	897	924	897	924	0.00
04/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	117406	118064	117406	118064	0.00
04/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	158847	160285	158847	160285	0.00
04/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	2	3	2	3	0.00
04/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	138018	139456	138018	139456	0.00
04/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	38344	37577	38344	37577	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5812	6483	5812	6483	0.00
04/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	52684	51684	52684	51684	0.00
04/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2940	3379	2940	3379	0.00
04/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	68031	66856	68031	66856	0.00
04/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1396	1659	1396	1659	0.00
04/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	415	431	415	431	0.00
04/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	136834	137482	136834	137482	0.00
04/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	46459	46302	46459	46302	0.00
04/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16412	16887	16412	16887	0.00
04/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	58905	58681	58905	58681	0.00
04/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12022	12429	12022	12429	0.00
04/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	72146	71856	72146	71856	0.00
04/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8733	9074	8733	9074	0.00
04/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6685	6627	6685	6627	0.00
04/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	31469	32850	31469	32850	0.00
04/09/2006	R186 On 01-February-07			Bond Future	8.5400	8.5760	119.9294	119.5402	0.00
04/09/2006	R186 On 02-November-06			Bond Future	8.5500	8.5800	122.5976	122.2173	59.00
04/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	38105	36589	38105	36589	0.00
04/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	42451	44827	42451	44827	0.00
04/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	21853	20686	21853	20686	0.00
04/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26771	29406	26771	29406	0.00
04/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	27406	26213	27406	26213	0.00
04/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	53860	56558	53860	56558	0.00
04/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	12516	11816	12516	11816	0.00
04/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	39673	42776	39673	42776	0.00
04/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	25007	23894	25007	23894	0.00
04/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	57086	59865	57086	59865	0.00
04/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10656	10057	10656	10057	0.00
04/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	43473	46676	43473	46676	0.00
04/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	22858	21823	22858	21823	0.00
04/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	60603	63459	60603	63459	0.00
04/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9052	8545	9052	8545	0.00
04/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	47569	50865	47569	50865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	15397	14652	15397	14652	0.00
04/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	76211	79357	76211	79357	0.00
04/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4301	4074	4301	4074	0.00
04/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	66035	69610	66035	69610	0.00
04/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	8609	8160	8609	8160	0.00
04/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	99204	102647	99204	102647	0.00
04/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1352	1295	1352	1295	0.00
04/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	93063	96809	93063	96809	0.00
04/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4241	4006	4241	4006	0.00
04/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	125709	129365	125709	129365	0.00
04/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	315	308	315	308	0.00
04/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	123112	126908	123112	126908	0.00
04/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2075	1960	2075	1960	0.00
04/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	155554	159330	155554	159330	0.00
04/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	63	64	63	64	0.00
04/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	155103	158907	155103	158907	0.00
04/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	926	876	926	876	0.00
04/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	187604	191445	187604	191445	0.00
04/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	10	10	10	10	0.00
04/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	188500	192303	188500	192303	0.00
04/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	374	355	374	355	0.00
04/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	221492	225364	221492	225364	0.00
04/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
04/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	223202	227005	223202	227005	0.00
04/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	37144	35311	37144	35311	0.00
04/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15137	17106	15137	17106	0.00
04/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	56021	53560	56021	53560	0.00
04/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8024	9365	8024	9365	0.00
04/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	259228	263031	259228	263031	0.00
04/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	136	130	136	130	0.00
04/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	256988	260873	256988	260873	0.00
04/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	53041	51121	53041	51121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	30617	32588	30617	32588	0.00
04/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	70175	67878	70175	67878	0.00
04/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	21902	23497	21902	23497	0.00
04/09/2006	R194 On 01-February-07			Bond Future	9.0800	9.0420	105.2962	105.3291	0.00
04/09/2006	R194 On 02-November-06			Bond Future	8.9900	8.9660	103.0758	103.1065	0.00
04/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2883	3053	2883	3053	0.00
04/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6135	5975	6135	5975	0.00
04/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1061	1198	1061	1198	0.00
04/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5868	5700	5868	5700	0.00
04/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2671	2834	2671	2834	0.00
04/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6425	6258	6425	6258	0.00
04/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2469	2625	2469	2625	0.00
04/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6725	6551	6725	6551	0.00
04/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1920	2055	1920	2055	0.00
04/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7684	7489	7684	7489	0.00
04/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	758	871	758	871	0.00
04/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6801	6607	6801	6607	0.00
04/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	900	1026	900	1026	0.00
04/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6325	6144	6325	6144	0.00
04/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1190	1290	1190	1290	0.00
04/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9475	9246	9475	9246	0.00
04/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	279	338	279	338	0.00
04/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9418	9170	9418	9170	0.00
04/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	78	101	78	101	0.00
04/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12326	12043	12326	12043	0.00
04/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	676	744	676	744	0.00
04/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11492	11231	11492	11231	0.00
04/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	15	22	15	22	0.00
04/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15386	15086	15386	15086	0.00
04/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	345	388	345	388	0.00
04/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13701	13414	13701	13414	0.00
04/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	187	213	187	213	0.00
04/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16093	15790	16093	15790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	3	5	3	5	0.00
04/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18511	18206	18511	18206	0.00
04/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	96	111	96	111	0.00
04/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18560	18246	18560	18246	0.00
04/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
04/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21658	21352	21658	21352	0.00
04/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	46	55	46	55	0.00
04/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21080	20759	21080	20759	0.00
04/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24821	24515	24821	24515	0.00
04/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	21	25	21	25	0.00
04/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23633	23308	23633	23308	0.00
04/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27998	27692	27998	27692	0.00
04/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37612	37306	37612	37306	0.00
04/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34394	34087	34394	34087	0.00
04/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31189	30883	31189	30883	0.00
04/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	2	1	2	0.00
04/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31406	31077	31406	31077	0.00
04/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	4	5	4	5	0.00
04/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28801	28472	28801	28472	0.00
04/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	9	11	9	11	0.00
04/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26209	25881	26209	25881	0.00
04/09/2006	R201 On 01-February-07			Bond Future	8.7800	8.8180	100.9383	100.7316	0.00
04/09/2006	R201 On 02-November-06			Bond Future	8.7800	8.8140	103.1400	102.9401	26.00
04/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	20327	19525	20327	19525	0.00
04/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22063	23328	22063	23328	0.00
04/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12349	11729	12349	11729	0.00
04/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14008	15387	14008	15387	0.00
04/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	17549	16830	17549	16830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24911	26260	24911	26260	0.00
04/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9700	9206	9700	9206	0.00
04/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17110	18614	17110	18614	0.00
04/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	14995	14359	14995	14359	0.00
04/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28024	29455	28024	29455	0.00
04/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7435	7054	7435	7054	0.00
04/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20638	22255	20638	22255	0.00
04/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	16243	15567	16243	15567	0.00
04/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26434	27824	26434	27824	0.00
04/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8520	8084	8520	8084	0.00
04/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	18821	20383	18821	20383	0.00
04/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	13804	13208	13804	13208	0.00
04/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29682	31153	29682	31153	0.00
04/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6445	6115	6445	6115	0.00
04/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	22560	24229	22560	24229	0.00
04/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	28421	27412	28421	27412	0.00
04/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	16267	17325	16267	17325	0.00
04/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	20726	19773	20726	19773	0.00
04/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8194	9239	8194	9239	0.00
04/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8765	8355	8765	8355	0.00
04/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	39042	40699	39042	40699	0.00
04/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2830	2695	2830	2695	0.00
04/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	33670	35533	33670	35533	0.00
04/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1020	981	1020	981	0.00
04/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	46860	48820	46860	48820	0.00
04/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5102	4846	5102	4846	0.00
04/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50040	51850	50040	51850	0.00
04/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2696	2552	2696	2552	0.00
04/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	62561	64484	62561	64484	0.00
04/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	291	285	291	285	0.00
04/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	61411	63404	61411	63404	0.00
04/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	74	75	74	75	0.00
04/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	76761	78760	76761	78760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1423	1347	1423	1347	0.00
04/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	76489	78480	76489	78480	0.00
04/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	15	16	15	16	0.00
04/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	92562	94561	92562	94561	0.00
04/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	699	662	699	662	0.00
04/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	91244	93275	91244	93275	0.00
04/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	319	303	319	303	0.00
04/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	106627	108678	106627	108678	0.00
04/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3	3	3	3	0.00
04/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	108707	110706	108707	110706	0.00
04/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	125168	127166	125168	127166	0.00
04/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	30970	29700	30970	29700	0.00
04/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4504	5233	4504	5233	0.00
04/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	134	128	134	128	0.00
04/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	122495	124556	122495	124556	0.00
04/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	37643	36440	37643	36440	0.00
04/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	11845	12709	11845	12709	0.00
04/09/2006	R203 On 01-February-07			Bond Future	8.7400	8.7760	99.9245	99.6848	0.00
04/09/2006	R203 On 02-November-06			Bond Future	8.7400	8.7720	97.8190	97.5825	0.00
04/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	18355	17324	18355	17324	0.00
04/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	17688	19055	17688	19055	0.00
04/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	11642	10737	11642	10737	0.00
04/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10763	12222	10763	12222	0.00
04/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	13797	12972	13797	12972	0.00
04/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	23197	24770	23197	24770	0.00
04/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7200	6608	7200	6608	0.00
04/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	16530	18303	16530	18303	0.00
04/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	15225	14333	15225	14333	0.00
04/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	21254	22760	21254	22760	0.00
04/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	8527	7837	8527	7837	0.00
04/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	14438	16112	14438	16112	0.00
04/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	12460	11700	12460	11700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	25246	26884	25246	26884	0.00
04/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6023	5522	6023	5522	0.00
04/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	18788	20652	18788	20652	0.00
04/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	11212	10516	11212	10516	0.00
04/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	27401	29102	27401	29102	0.00
04/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4990	4572	4990	4572	0.00
04/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	21206	23152	21206	23152	0.00
04/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	27733	26348	27733	26348	0.00
04/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10593	11606	10593	11606	0.00
04/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1667	1530	1667	1530	0.00
04/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	35384	37611	35384	37611	0.00
04/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6258	5836	6258	5836	0.00
04/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	39694	41670	39694	41670	0.00
04/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3162	2935	3162	2935	0.00
04/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	54248	56419	54248	56419	0.00
04/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	420	390	420	390	0.00
04/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	52053	54388	52053	54388	0.00
04/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1434	1326	1434	1326	0.00
04/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	70583	72873	70583	72873	0.00
04/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	77	74	77	74	0.00
04/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	70055	72416	70055	72416	0.00
04/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	579	535	579	535	0.00
04/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	88215	90568	88215	90568	0.00
04/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	10	10	10	10	0.00
04/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	88770	91135	88770	91135	0.00
04/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	207	191	207	191	0.00
04/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	106765	109147	106765	109147	0.00
04/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
04/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	107994	110359	107994	110359	0.00
04/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	127689	130053	127689	130053	0.00
04/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	168518	170882	168518	170882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	147859	150224	147859	150224	0.00
04/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	4	4	4	0.00
04/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	166055	168452	166055	168452	0.00
04/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	18	17	18	17	0.00
04/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	145771	148167	145771	148167	0.00
04/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	65	60	65	60	0.00
04/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	125991	128384	125991	128384	0.00
04/09/2006	R204 On 01-February-07			Bond Future	8.7100	8.7500	95.7998	95.5465	0.00
04/09/2006	R204 On 02-November-06			Bond Future	8.7100	8.7500	97.7430	97.4869	0.00
04/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	28317	27264	28317	27264	0.00
04/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25784	27264	25784	27264	0.00
04/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	17517	16589	17517	16589	0.00
04/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14955	16589	14955	16589	0.00
04/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	22863	21964	22863	21964	0.00
04/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	30944	32578	30944	32578	0.00
04/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	12262	11588	12262	11588	0.00
04/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	20437	22324	20437	22324	0.00
04/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	24615	23665	24615	23665	0.00
04/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	29141	30724	29141	30724	0.00
04/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	13896	13139	13896	13139	0.00
04/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	18473	20278	18473	20278	0.00
04/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	19564	18767	19564	18767	0.00
04/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	34811	36547	34811	36547	0.00
04/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	9359	8836	9359	8836	0.00
04/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	24783	26822	24783	26822	0.00
04/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	21179	20331	21179	20331	0.00
04/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	32834	34519	32834	34519	0.00
04/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	10750	10154	10750	10154	0.00
04/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	22540	24505	22540	24505	0.00
04/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	38838	37537	38838	37537	0.00
04/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	18967	20198	18967	20198	0.00
04/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	28601	27238	28601	27238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8508	9707	8508	9707	0.00
04/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	12698	12138	12698	12138	0.00
04/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	46179	48152	46179	48152	0.00
04/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4206	3976	4206	3976	0.00
04/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	38081	40413	38081	40413	0.00
04/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1539	1466	1539	1466	0.00
04/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54347	56836	54347	56836	0.00
04/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7579	7220	7579	7220	0.00
04/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	59762	61935	59762	61935	0.00
04/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4096	3889	4096	3889	0.00
04/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	75460	77786	75460	77786	0.00
04/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	444	429	444	429	0.00
04/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	72679	75227	72679	75227	0.00
04/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2208	2096	2208	2096	0.00
04/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	93248	95669	93248	95669	0.00
04/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	112	112	112	112	0.00
04/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	92284	94845	92284	94845	0.00
04/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	23	23	23	23	0.00
04/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	112656	115218	112656	115218	0.00
04/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1106	1051	1106	1051	0.00
04/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	112332	114810	112332	114810	0.00
04/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	4	4	4	4	0.00
04/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	133637	136199	133637	136199	0.00
04/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	514	489	514	489	0.00
04/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	132448	134956	132448	134956	0.00
04/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	177318	179880	177318	179880	0.00
04/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
04/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	155190	157752	155190	157752	0.00
04/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	87	83	87	83	0.00
04/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	175071	177600	175071	177600	0.00
04/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	220	210	220	210	0.00
04/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	153402	155925	153402	155925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R207 On 01-February-07			Bond Future	8.6900	8.7220	89.4022	89.1473	0.00
04/09/2006	R207 On 02-November-06			Bond Future	8.6900	8.7240	91.0881	90.8308	0.00
04/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	21847	20671	21847	20671	0.00
04/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	17323	18695	17323	18695	0.00
04/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	9712	8422	9712	8422	0.00
04/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	5288	6570	5288	6570	0.00
04/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	15178	14291	15178	14291	0.00
04/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	24898	26560	24898	26560	0.00
04/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	3415	2857	3415	2857	0.00
04/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	13371	15385	13371	15385	0.00
04/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	16705	15748	16705	15748	0.00
04/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	22835	24427	22835	24427	0.00
04/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	4596	3877	4596	3877	0.00
04/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	10927	12781	10927	12781	0.00
04/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	18326	17297	18326	17297	0.00
04/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	20885	22405	20885	22405	0.00
04/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	6033	5136	6033	5136	0.00
04/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	8760	10435	8760	10435	0.00
04/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	13745	12926	13745	12926	0.00
04/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	27075	28805	27075	28805	0.00
04/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2473	2053	2473	2053	0.00
04/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	16074	18225	16074	18225	0.00
04/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	12405	11652	12405	11652	0.00
04/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	29364	31161	29364	31161	0.00
04/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1743	1436	1743	1436	0.00
04/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	19008	21274	19008	21274	0.00
04/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	7940	7426	7940	7426	0.00
04/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	39619	41653	39619	41653	0.00
04/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	321	259	321	259	0.00
04/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	32450	34961	32450	34961	0.00
04/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4173	3884	4173	3884	0.00
04/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	54707	56968	54707	56968	0.00
04/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	19	15	19	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	51198	53767	51198	53767	0.00
04/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1978	1835	1978	1835	0.00
04/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	71893	74299	71893	74299	0.00
04/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	70768	73340	70768	73340	0.00
04/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	839	776	839	776	0.00
04/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	90675	93162	90675	93162	0.00
04/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	90909	93482	90909	93482	0.00
04/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	111624	114196	111624	114196	0.00
04/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	316	292	316	292	0.00
04/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	110631	113157	110631	113157	0.00
04/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	105	97	105	97	0.00
04/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	131474	134016	131474	134016	0.00
04/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	132929	135502	132929	135502	0.00
04/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	154844	157416	154844	157416	0.00
04/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	22944	20796	22944	20796	0.00
04/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	986	1410	986	1410	0.00
04/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	31	28	31	28	0.00
04/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	153047	155594	153047	155594	0.00
04/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	32205	30662	32205	30662	0.00
04/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10304	11309	10304	11309	0.00
04/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	8	7	8	7	0.00
04/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	175284	177832	175284	177832	0.00
05/09/2006	GOVI On 01-February-07			jGovi	240.5600	240.4200	240.5610	240.4200	0.00
05/09/2006	GOVI On 02-November-06			jGovi	235.5200	235.3670	235.5170	235.3670	886.00
05/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	106431	105087	106431	105087	0.00
05/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	821	887	821	887	0.00
05/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	56422	55084	56422	55084	0.00
05/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	1252	1414	1252	1414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	J153 On 31-August-10			jSwap	9.2800	9.3010	0.0586	0.0592	0.00
05/09/2006	J157 On 15-September-15			jSwap	9.0200	9.0230	0.0993	0.0992	0.00
05/09/2006	J186 On 21-December-26			jSwap	8.9200	8.8720	0.1344	0.1297	0.00
05/09/2006	J194 On 28-February-08			jSwap	9.1300	9.1340	0.0223	0.0224	0.00
05/09/2006	J201 On 22-December-14			jSwap	9.1200	9.1260	0.0959	0.0961	0.00
05/09/2006	J203 On 15-September-17			jSwap	8.9700	8.9660	0.1077	0.1073	0.00
05/09/2006	J204 On 21-December-18			jSwap	9.0100	8.9950	0.1132	0.1121	0.00
05/09/2006	J207 On 15-January-20			jSwap	9.0100	8.9820	0.0781	0.0763	0.00
05/09/2006	JBAR On 21-December-05			jBar	8.2200	0.0000	0.0000	0.0000	0.00
05/09/2006	JFRA On 01-February-07			jFra	9.1200	9.1380	0.0222	0.0223	0.00
05/09/2006	JFRA On 07-February-08			jFra	9.3300	9.3320	0.0227	0.0227	0.00
05/09/2006	JFRA On 03-May-07			jFra	9.2800	9.2710	0.0226	0.0226	0.00
05/09/2006	JFRA On 02-August-07			jFra	9.3400	9.3650	0.0228	0.0228	0.00
05/09/2006	JFRA On 02-November-06			jFra	8.6900	8.7000	0.0212	0.0212	0.00
05/09/2006	JFRA On 01-November-07			jFra	9.3300	9.3230	0.0244	0.0244	0.00
05/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3984	4034	3984	4034	0.00
05/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	43	41	43	41	0.00
05/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26051	26083	26051	26083	0.00
05/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21586	21600	21586	21600	0.00
05/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4429	4417	4429	4417	0.00
05/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	99	101	99	101	0.00
05/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4654	4707	4654	4707	0.00
05/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	168	164	168	164	0.00
05/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4120	4149	4120	4149	0.00
05/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	1	1	1	1	0.00
05/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5055	5036	5055	5036	0.00
05/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	257	261	257	261	0.00
05/09/2006	JN02 On 02-November-06			jNote	9.2100	9.2190	0.1676	0.1678	0.00
05/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35923	36107	35923	36107	0.00
05/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	264	271	264	271	0.00
05/09/2006	JN05 On 02-November-06			jNote	9.2200	9.2370	0.3665	0.3669	0.00
05/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	78394	78925	78394	78925	0.00
05/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	JN10 On 02-November-06			jNote	9.0300	9.0330	0.5887	0.5884	0.00
05/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	116246	116147	116246	116147	0.00
05/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
05/09/2006	JROD On 31-January-07			jRod	8.3000	8.2860	0.0016	0.0016	0.00
05/09/2006	JROD On 28-February-07			jRod	8.5200	8.4900	0.0027	0.0025	0.00
05/09/2006	JROD On 29-September-06			jRod	7.5400	7.5480	0.0009	0.0009	0.00
05/09/2006	JROD On 31-October-06			jRod	7.8700	7.8850	0.0001	0.0001	0.00
05/09/2006	JROD On 30-November-06			jRod	8.1600	8.1830	0.0006	0.0006	0.00
05/09/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0002	0.00
05/09/2006	R153 On 01-February-07			Bond Future	8.7000	8.9100	118.6204	117.9439	0.00
05/09/2006	R153 On 02-November-06			Bond Future	8.7900	8.7800	115.8141	115.8348	418.00
05/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	18290	14394	18290	14394	0.00
05/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8629	11497	8629	11497	0.00
05/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7226	7393	7226	7393	0.00
05/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8468	8428	8468	8428	0.00
05/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13350	10128	13350	10128	0.00
05/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11760	15301	11760	15301	0.00
05/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10003	7343	10003	7343	0.00
05/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14923	19026	14923	19026	0.00
05/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4286	4417	4286	4417	0.00
05/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	12461	12386	12461	12386	0.00
05/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9249	6729	9249	6729	0.00
05/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15804	20048	15804	20048	0.00
05/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8524	6144	8524	6144	0.00
05/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16716	21100	16716	21100	0.00
05/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3699	3820	3699	3820	0.00
05/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13616	13531	13616	13531	0.00
05/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1575	1648	1575	1648	0.00
05/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	20251	20118	20251	20118	101.00
05/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3169	3281	3169	3281	0.00
05/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	14831	14736	14831	14736	0.00
05/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5966	4129	5966	4129	0.00
05/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20740	25667	20740	25667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3559	2327	3559	2327	0.00
05/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26628	32160	26628	32160	0.00
05/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	539	574	539	574	0.00
05/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	28059	27888	28059	27888	0.00
05/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1924	1178	1924	1178	0.00
05/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33365	39383	33365	39383	0.00
05/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	141	153	141	153	0.00
05/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36591	36397	36591	36397	0.00
05/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1047	609	1047	609	0.00
05/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	40937	47264	40937	47264	0.00
05/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	34	38	34	38	0.00
05/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45502	45299	45502	45299	0.00
05/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	533	294	533	294	0.00
05/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	48950	55476	48950	55476	0.00
05/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7	8	7	8	0.00
05/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54580	54375	54580	54375	0.00
05/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	253	132	253	132	0.00
05/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	57276	63920	57276	63920	0.00
05/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
05/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63770	63563	63770	63563	0.00
05/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	46	21	46	21	0.00
05/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	74522	81262	74522	81262	0.00
05/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	112	55	112	55	0.00
05/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	65821	72529	65821	72529	0.00
05/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	23947	19451	23947	19451	0.00
05/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6289	8557	6289	8557	0.00
05/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	73054	72847	73054	72847	0.00
05/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82429	82223	82429	82223	0.00
05/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12262	12460	12262	12460	0.00
05/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4913	4904	4913	4904	0.00
05/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	18533	18748	18533	18748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2675	2683	2675	2683	0.00
05/09/2006	R157 On 01-February-07			Bond Future	8.7700	8.8150	133.4910	133.1887	0.00
05/09/2006	R157 On 02-November-06			Bond Future	8.7900	8.7900	130.5041	130.5113	16.00
05/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	26636	25238	26636	25238	0.00
05/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	28186	29812	28186	29812	0.00
05/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	14979	15153	14979	15153	0.00
05/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	17933	18036	17933	18036	0.00
05/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	23079	21805	23079	21805	0.00
05/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	31708	33458	31708	33458	0.00
05/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11682	11847	11682	11847	20.00
05/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	21882	21975	21882	21975	20.00
05/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5474	5036	5474	5036	250.00
05/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	68910	71495	68910	71495	0.00
05/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	15417	14452	15417	14452	150.00
05/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	41976	44034	41976	44034	0.00
05/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	63727	61496	63727	61496	0.00
05/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	10490	11282	10490	11282	150.00
05/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	19796	18647	19796	18647	0.00
05/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	35558	37432	35558	37432	0.00
05/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	8874	9025	8874	9025	0.00
05/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	26374	26453	26374	26453	0.00
05/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	21403	20192	21403	20192	0.00
05/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	33592	35404	33592	35404	0.00
05/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	282	300	282	300	0.00
05/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	78232	78178	78232	78178	171.00
05/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	7652	7794	7652	7794	0.00
05/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	28823	28894	28823	28894	100.00
05/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	10217	10375	10217	10375	0.00
05/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24060	24146	24060	24146	0.00
05/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	18261	17174	18261	17174	0.00
05/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	37608	39544	37608	39544	0.00
05/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	36844	35149	36844	35149	0.00
05/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	20924	22252	20924	22252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	25378	25560	25378	25560	0.00
05/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10458	10568	10458	10568	0.00
05/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11689	10900	11689	10900	0.00
05/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	49168	51401	49168	51401	0.00
05/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3241	3334	3241	3334	0.00
05/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	42979	43000	42979	43000	0.00
05/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1103	1150	1103	1150	0.00
05/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	59764	59740	59764	59740	0.00
05/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6948	6419	6948	6419	0.00
05/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	62898	65392	62898	65392	0.00
05/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3704	3385	3704	3385	0.00
05/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	78475	81178	78475	81178	0.00
05/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	66	72	66	72	0.00
05/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	97678	97611	97678	97611	0.00
05/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1991	1805	1991	1805	0.00
05/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	95937	98774	95937	98774	0.00
05/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	12	14	12	14	0.00
05/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	117667	117597	117667	117597	0.00
05/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	997	897	997	897	0.00
05/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	114483	117406	114483	117406	0.00
05/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	158919	158847	158919	158847	0.00
05/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	2	2	2	2	0.00
05/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	138089	138018	138089	138018	0.00
05/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	38175	38344	38175	38344	0.00
05/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5716	5812	5716	5812	0.00
05/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	52540	52684	52540	52684	0.00
05/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2868	2940	2868	2940	0.00
05/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	67913	68031	67913	68031	0.00
05/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1350	1396	1350	1396	0.00
05/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	464	415	464	415	0.00
05/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	133861	136834	133861	136834	0.00
05/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	48420	46459	48420	46459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15351	16412	15351	16412	0.00
05/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	61095	58905	61095	58905	0.00
05/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11188	12022	11188	12022	0.00
05/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	74525	72146	74525	72146	0.00
05/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8088	8733	8088	8733	0.00
05/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6551	6685	6551	6685	0.00
05/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	31408	31469	31408	31469	0.00
05/09/2006	R186 On 01-February-07			Bond Future	8.5300	8.5400	120.0378	119.9294	0.00
05/09/2006	R186 On 02-November-06			Bond Future	8.5300	8.5450	122.7175	122.5976	59.00
05/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	38514	38105	38514	38105	0.00
05/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	41777	42451	41777	42451	0.00
05/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	22225	21853	22225	21853	0.00
05/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	25943	26771	25943	26771	0.00
05/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	27726	27406	27726	27406	0.00
05/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	53095	53860	53095	53860	0.00
05/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	12736	12516	12736	12516	0.00
05/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	38694	39673	38694	39673	0.00
05/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	25305	25007	25305	25007	0.00
05/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	56300	57086	56300	57086	0.00
05/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10843	10656	10843	10656	0.00
05/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	42461	43473	42461	43473	0.00
05/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	23135	22858	23135	22858	0.00
05/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	59795	60603	59795	60603	0.00
05/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9209	9052	9209	9052	0.00
05/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	46527	47569	46527	47569	0.00
05/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	15594	15397	15594	15397	0.00
05/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	75323	76211	75323	76211	0.00
05/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4369	4301	4369	4301	0.00
05/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	64903	66035	64903	66035	0.00
05/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	8724	8609	8724	8609	0.00
05/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	98235	99204	98235	99204	0.00
05/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1367	1352	1367	1352	0.00
05/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	91879	93063	91879	93063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4300	4241	4300	4241	0.00
05/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	124684	125709	124684	125709	0.00
05/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	315	315	315	315	0.00
05/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	121914	123112	121914	123112	0.00
05/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2103	2075	2103	2075	0.00
05/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	154498	155554	154498	155554	0.00
05/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	62	63	62	63	0.00
05/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	153903	155103	153903	155103	0.00
05/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	937	926	937	926	0.00
05/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	186531	187604	186531	187604	0.00
05/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	9	10	9	10	0.00
05/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	187300	188500	187300	188500	0.00
05/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	378	374	378	374	0.00
05/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	220411	221492	220411	221492	0.00
05/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
05/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	222003	223202	222003	223202	0.00
05/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	37732	37144	37732	37144	0.00
05/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	14526	15137	14526	15137	0.00
05/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	56809	56021	56809	56021	0.00
05/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	7613	8024	7613	8024	0.00
05/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	258029	259228	258029	259228	0.00
05/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	137	136	137	136	0.00
05/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	255905	256988	255905	256988	0.00
05/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	53565	53041	53565	53041	0.00
05/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	30056	30617	30056	30617	0.00
05/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	70805	70175	70805	70175	0.00
05/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	21448	21902	21448	21902	0.00
05/09/2006	R194 On 01-February-07			Bond Future	9.0600	9.0750	105.3131	105.2962	0.00
05/09/2006	R194 On 02-November-06			Bond Future	8.9700	8.9910	103.0979	103.0758	0.00
05/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2935	2883	2935	2883	0.00
05/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6017	6135	6017	6135	0.00
05/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1097	1061	1097	1061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5684	5868	5684	5868	0.00
05/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2720	2671	2720	2671	0.00
05/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6304	6425	6304	6425	0.00
05/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2515	2469	2515	2469	0.00
05/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6601	6725	6601	6725	0.00
05/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1958	1920	1958	1920	0.00
05/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7552	7684	7552	7684	0.00
05/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	786	758	786	758	0.00
05/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6608	6801	6608	6801	0.00
05/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	932	900	932	900	0.00
05/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6137	6325	6137	6325	0.00
05/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1216	1190	1216	1190	0.00
05/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9331	9475	9331	9475	0.00
05/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	290	279	290	279	0.00
05/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9208	9418	9208	9418	0.00
05/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	81	78	81	78	0.00
05/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12109	12326	12109	12326	0.00
05/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	692	676	692	676	0.00
05/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11338	11492	11338	11492	0.00
05/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	16	15	16	15	0.00
05/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15166	15386	15166	15386	0.00
05/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	354	345	354	345	0.00
05/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13541	13701	13541	13701	0.00
05/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	192	187	192	187	0.00
05/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15928	16093	15928	16093	0.00
05/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	3	3	3	3	0.00
05/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18290	18511	18290	18511	0.00
05/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	98	96	98	96	0.00
05/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18393	18560	18393	18560	0.00
05/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
05/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21437	21658	21437	21658	0.00
05/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	47	46	47	46	0.00
05/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20911	21080	20911	21080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24600	24821	24600	24821	0.00
05/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	22	21	22	21	0.00
05/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23464	23633	23464	23633	0.00
05/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27777	27998	27777	27998	0.00
05/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37392	37612	37392	37612	0.00
05/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34173	34394	34173	34394	0.00
05/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30968	31189	30968	31189	0.00
05/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
05/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31236	31406	31236	31406	0.00
05/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	4	4	4	4	0.00
05/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28631	28801	28631	28801	0.00
05/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	9	9	9	9	0.00
05/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26039	26209	26039	26209	0.00
05/09/2006	R201 On 01-February-07			Bond Future	8.7700	8.7810	100.9943	100.9383	0.00
05/09/2006	R201 On 02-November-06			Bond Future	8.7700	8.7790	103.1971	103.1400	26.00
05/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	20536	20327	20536	20327	0.00
05/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	21712	22063	21712	22063	0.00
05/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12517	12349	12517	12349	0.00
05/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13605	14008	13605	14008	0.00
05/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	17735	17549	17735	17549	0.00
05/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24537	24911	24537	24911	0.00
05/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9831	9700	9831	9700	0.00
05/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	16670	17110	16670	17110	0.00
05/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	15159	14995	15159	14995	0.00
05/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	27628	28024	27628	28024	0.00
05/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7533	7435	7533	7435	0.00
05/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20164	20638	20164	20638	0.00
05/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	16418	16243	16418	16243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26049	26434	26049	26434	0.00
05/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8634	8520	8634	8520	0.00
05/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	18363	18821	18363	18821	0.00
05/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	13957	13804	13957	13804	0.00
05/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29276	29682	29276	29682	0.00
05/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6529	6445	6529	6445	0.00
05/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	22072	22560	22072	22560	0.00
05/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	28687	28421	28687	28421	0.00
05/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	15973	16267	15973	16267	0.00
05/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	20993	20726	20993	20726	0.00
05/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	7889	8194	7889	8194	0.00
05/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8868	8765	8868	8765	0.00
05/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	38585	39042	38585	39042	0.00
05/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2860	2830	2860	2830	0.00
05/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	33128	33670	33128	33670	0.00
05/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1026	1020	1026	1020	0.00
05/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	46294	46860	46294	46860	0.00
05/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5165	5102	5165	5102	0.00
05/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49543	50040	49543	50040	0.00
05/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2730	2696	2730	2696	0.00
05/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	62036	62561	62036	62561	0.00
05/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	290	291	290	291	0.00
05/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	60838	61411	60838	61411	0.00
05/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	73	74	73	74	0.00
05/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	76188	76761	76188	76761	0.00
05/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1440	1423	1440	1423	0.00
05/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	75947	76489	75947	76489	0.00
05/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	15	15	15	15	0.00
05/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	91990	92562	91990	92562	0.00
05/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	707	699	707	699	0.00
05/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	90693	91244	90693	91244	0.00
05/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	322	319	322	319	0.00
05/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	106071	106627	106071	106627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	2	3	2	3	0.00
05/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	108135	108707	108135	108707	0.00
05/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	124596	125168	124596	125168	0.00
05/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	31331	30970	31331	30970	0.00
05/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4293	4504	4293	4504	0.00
05/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	136	134	136	134	0.00
05/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	121937	122495	121937	122495	0.00
05/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	37961	37643	37961	37643	0.00
05/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	11603	11845	11603	11845	0.00
05/09/2006	R203 On 01-February-07			Bond Future	8.7200	8.7400	100.0648	99.9245	0.00
05/09/2006	R203 On 02-November-06			Bond Future	8.7200	8.7370	97.9544	97.8190	0.00
05/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	19025	18355	19025	18355	0.00
05/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	16956	17688	16956	17688	0.00
05/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	12262	11642	12262	11642	0.00
05/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10028	10763	10028	10763	0.00
05/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	14344	13797	14344	13797	0.00
05/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	22342	23197	22342	23197	0.00
05/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7630	7200	7630	7200	0.00
05/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	15605	16530	15605	16530	0.00
05/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	15813	15225	15813	15225	0.00
05/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	20439	21254	20439	21254	0.00
05/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	9018	8527	9018	8527	0.00
05/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	13574	14438	13574	14438	0.00
05/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	12967	12460	12967	12460	0.00
05/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	24351	25246	24351	25246	0.00
05/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6395	6023	6395	6023	0.00
05/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	17806	18788	17806	18788	0.00
05/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	11681	11212	11681	11212	0.00
05/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	26468	27401	26468	27401	0.00
05/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5308	4990	5308	4990	0.00
05/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	20170	21206	20170	21206	0.00
05/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	28608	27733	28608	27733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10065	10593	10065	10593	0.00
05/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1788	1667	1788	1667	0.00
05/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	34150	35384	34150	35384	0.00
05/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6554	6258	6554	6258	0.00
05/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38588	39694	38588	39694	0.00
05/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3329	3162	3329	3162	0.00
05/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	53012	54248	53012	54248	0.00
05/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	453	420	453	420	0.00
05/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	50731	52053	50731	52053	0.00
05/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1517	1434	1517	1434	0.00
05/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	69264	70583	69264	70583	0.00
05/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	84	77	84	77	0.00
05/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	68706	70055	68706	70055	0.00
05/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	615	579	615	579	0.00
05/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	86849	88215	86849	88215	0.00
05/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	11	10	11	10	0.00
05/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	87416	88770	87416	88770	0.00
05/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	221	207	221	207	0.00
05/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	105376	106765	105376	106765	0.00
05/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
05/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	106639	107994	106639	107994	0.00
05/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	126334	127689	126334	127689	0.00
05/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	167163	168518	167163	168518	0.00
05/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	146505	147859	146505	147859	0.00
05/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	4	5	4	0.00
05/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	164653	166055	164653	166055	0.00
05/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	19	18	19	18	0.00
05/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	144370	145771	144370	145771	0.00
05/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	69	65	69	65	0.00
05/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	124594	125991	124594	125991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R204 On 01-February-07			Bond Future	8.7000	8.7140	95.9056	95.7998	0.00
05/09/2006	R204 On 02-November-06			Bond Future	8.7000	8.7140	97.8501	97.7430	0.00
05/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	28790	28317	28790	28317	0.00
05/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25199	25784	25199	25784	0.00
05/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	17956	17517	17956	17517	0.00
05/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14324	14955	14324	14955	0.00
05/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	23270	22863	23270	22863	0.00
05/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	30294	30944	30294	30944	0.00
05/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	12591	12262	12591	12262	0.00
05/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19695	20437	19695	20437	0.00
05/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	25044	24615	25044	24615	0.00
05/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	28512	29141	28512	29141	0.00
05/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	14260	13896	14260	13896	0.00
05/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17767	18473	17767	18473	0.00
05/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	19928	19564	19928	19564	0.00
05/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	34117	34811	34117	34811	0.00
05/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	9620	9359	9620	9359	0.00
05/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	23973	24783	23973	24783	0.00
05/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	21564	21179	21564	21179	0.00
05/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	32162	32834	32162	32834	0.00
05/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	11044	10750	11044	10750	0.00
05/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	21764	22540	21764	22540	0.00
05/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	39415	38838	39415	38838	0.00
05/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	18486	18967	18486	18967	0.00
05/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	29222	28601	29222	28601	0.00
05/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8059	8508	8059	8508	0.00
05/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	12959	12698	12959	12698	0.00
05/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	45382	46179	45382	46179	0.00
05/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4329	4206	4329	4206	0.00
05/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	37135	38081	37135	38081	0.00
05/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1583	1539	1583	1539	0.00
05/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53322	54347	53322	54347	0.00
05/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7750	7579	7750	7579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	58875	59762	58875	59762	0.00
05/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4197	4096	4197	4096	0.00
05/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	74503	75460	74503	75460	0.00
05/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	455	444	455	444	0.00
05/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	71620	72679	71620	72679	0.00
05/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2264	2208	2264	2208	0.00
05/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	92246	93248	92246	93248	0.00
05/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	114	112	114	112	0.00
05/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	91216	92284	91216	92284	0.00
05/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	23	23	23	23	0.00
05/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	111586	112656	111586	112656	0.00
05/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1135	1106	1135	1106	0.00
05/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	111303	112332	111303	112332	0.00
05/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	4	4	4	4	0.00
05/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	132567	133637	132567	133637	0.00
05/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	527	514	527	514	0.00
05/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	131403	132448	131403	132448	0.00
05/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	176248	177318	176248	177318	0.00
05/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	154120	155190	154120	155190	0.00
05/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	89	87	89	87	0.00
05/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	174015	175071	174015	175071	0.00
05/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	226	220	226	220	0.00
05/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	152350	153402	152350	153402	0.00
05/09/2006	R207 On 01-February-07			Bond Future	8.6700	8.6860	89.4945	89.4022	0.00
05/09/2006	R207 On 02-November-06			Bond Future	8.6800	8.6880	91.1741	91.0881	0.00
05/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	18717	18326	18717	18326	0.00
05/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	20353	20885	20353	20885	0.00
05/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	6362	6033	6362	6033	0.00
05/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	8228	8760	8228	8760	0.00
05/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	22292	21847	22292	21847	0.00
05/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16844	17323	16844	17323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	10175	9712	10175	9712	0.00
05/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4892	5288	4892	5288	0.00
05/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	15516	15178	15516	15178	0.00
05/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	24314	24898	24314	24898	0.00
05/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	3623	3415	3623	3415	0.00
05/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	12719	13371	12719	13371	0.00
05/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	17069	16705	17069	16705	0.00
05/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	22276	22835	22276	22835	0.00
05/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	4861	4596	4861	4596	0.00
05/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	10332	10927	10332	10927	0.00
05/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	14058	13745	14058	13745	0.00
05/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	26465	27075	26465	27075	0.00
05/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2631	2473	2631	2473	0.00
05/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	15372	16074	15372	16074	0.00
05/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	12693	12405	12693	12405	0.00
05/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	28730	29364	28730	29364	0.00
05/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1859	1743	1859	1743	0.00
05/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	18265	19008	18265	19008	0.00
05/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8139	7940	8139	7940	0.00
05/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	38894	39619	38894	39619	0.00
05/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	345	321	345	321	0.00
05/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	31615	32450	31615	32450	0.00
05/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4286	4173	4286	4173	0.00
05/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	53897	54707	53897	54707	0.00
05/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	20	19	20	19	0.00
05/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	50340	51198	50340	51198	0.00
05/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2034	1978	2034	1978	0.00
05/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	71027	71893	71027	71893	0.00
05/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	69908	70768	69908	70768	0.00
05/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	864	839	864	839	0.00
05/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	89777	90675	89777	90675	0.00
05/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	90050	90909	90050	90909	0.00
05/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	110764	111624	110764	111624	0.00
05/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	325	316	325	316	0.00
05/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	109718	110631	109718	110631	0.00
05/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	108	105	108	105	0.00
05/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	130554	131474	130554	131474	0.00
05/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	132070	132929	132070	132929	0.00
05/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	153984	154844	153984	154844	0.00
05/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	23685	22944	23685	22944	0.00
05/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	867	986	867	986	0.00
05/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	31	31	31	31	0.00
05/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	152125	153047	152125	153047	0.00
05/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	32782	32205	32782	32205	0.00
05/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9958	10304	9958	10304	0.00
05/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	8	8	8	8	0.00
05/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	174361	175284	174361	175284	0.00
06/09/2006	GOVI On 01-February-07			jGovi	239.9800	240.5610	239.9810	240.5610	0.00
06/09/2006	GOVI On 02-November-06			jGovi	234.9500	235.5170	234.9460	235.5170	901.00
06/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	100836	106431	100836	106431	0.00
06/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	1026	821	1026	821	0.00
06/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	51133	56422	51133	56422	0.00
06/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	1673	1252	1673	1252	0.00
06/09/2006	GOVI On 03-May-07			jGovi	245.3200	0.0000	245.3240	0.0000	0.00
06/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	110412	0	110412	0	0.00
06/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	7172	0	7172	0	0.00
06/09/2006	GOVI On 02-August-07			jGovi	250.8600	0.0000	250.8580	0.0000	0.00
06/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	115589	0	115589	0	0.00
06/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	12009	0	12009	0	0.00
06/09/2006	J153 On 31-August-10			jSwap	9.3200	9.2830	0.0600	0.0586	0.00
06/09/2006	J157 On 15-September-15			jSwap	9.0700	9.0240	0.1019	0.0993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	J186 On 21-December-26			jSwap	8.9900	8.9240	0.1401	0.1344	0.00
06/09/2006	J194 On 28-February-08			jSwap	9.1500	9.1280	0.0227	0.0223	0.00
06/09/2006	J201 On 22-December-14			jSwap	9.1700	9.1220	0.0984	0.0959	0.00
06/09/2006	J203 On 15-September-17			jSwap	9.0200	8.9700	0.1113	0.1077	0.00
06/09/2006	J204 On 21-December-18			jSwap	9.0700	9.0100	0.1172	0.1132	0.00
06/09/2006	J207 On 15-January-20			jSwap	9.0700	9.0060	0.0825	0.0781	0.00
06/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
06/09/2006	JFRA On 01-February-07			jFra	9.1500	9.1170	0.0223	0.0222	0.00
06/09/2006	JFRA On 07-February-08			jFra	9.3400	9.3250	0.0228	0.0227	0.00
06/09/2006	JFRA On 03-May-07			jFra	9.3100	9.2770	0.0227	0.0226	0.00
06/09/2006	JFRA On 02-August-07			jFra	9.3600	9.3410	0.0228	0.0228	0.00
06/09/2006	JFRA On 02-November-06			jFra	8.6900	8.6880	0.0212	0.0212	0.00
06/09/2006	JFRA On 01-November-07			jFra	9.3800	9.3320	0.0246	0.0244	0.00
06/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4051	3984	4051	3984	0.00
06/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	39	43	39	43	0.00
06/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26051	26051	26051	26051	0.00
06/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21542	21586	21542	21586	0.00
06/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4505	4429	4505	4429	0.00
06/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	92	99	92	99	0.00
06/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4703	4654	4703	4654	0.00
06/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	162	168	162	168	0.00
06/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4135	4120	4135	4120	0.00
06/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	1	1	1	1	0.00
06/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5167	5055	5167	5055	0.00
06/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	240	257	240	257	0.00
06/09/2006	JN02 On 02-November-06			jNote	9.2400	9.2090	0.1681	0.1676	0.00
06/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36411	35923	36411	35923	0.00
06/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	235	264	235	264	0.00
06/09/2006	JN02 On 01-February-07			jNote	9.3300	0.0000	0.1695	0.0000	0.00
06/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	15854	0	15854	0	0.00
06/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9915	0	9915	0	0.00
06/09/2006	JN02 On 03-May-07			jNote	9.3600	0.0000	0.1699	0.0000	0.00
06/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17104	0	17104	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15181	0	15181	0	0.00
06/09/2006	JN02 On 02-August-07			jNote	9.3600	0.0000	0.1700	0.0000	0.00
06/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	19979	0	19979	0	0.00
06/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17947	0	17947	0	0.00
06/09/2006	JN05 On 02-November-06			jNote	9.2700	9.2230	0.3679	0.3665	0.00
06/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	80037	78394	80037	78394	0.00
06/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
06/09/2006	JN05 On 01-February-07			jNote	9.3000	0.0000	0.3686	0.0000	0.00
06/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	13662	0	13662	0	0.00
06/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	11762	0	11762	0	0.00
06/09/2006	JN05 On 03-May-07			jNote	9.3000	0.0000	0.3685	0.0000	0.00
06/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	17133	0	17133	0	0.00
06/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	15154	0	15154	0	0.00
06/09/2006	JN05 On 02-August-07			jNote	9.2900	0.0000	0.3682	0.0000	0.00
06/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	19772	0	19772	0	0.00
06/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	18149	0	18149	0	0.00
06/09/2006	JN10 On 02-November-06			jNote	9.0900	9.0340	0.5907	0.5887	0.00
06/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	119368	116246	119368	116246	0.00
06/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
06/09/2006	JN10 On 01-February-07			jNote	9.0900	0.0000	0.5906	0.0000	0.00
06/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	15910	0	15910	0	0.00
06/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	9872	0	9872	0	0.00
06/09/2006	JN10 On 03-May-07			jNote	9.0800	0.0000	0.5901	0.0000	0.00
06/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	18935	0	18935	0	0.00
06/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	13545	0	13545	0	0.00
06/09/2006	JN10 On 02-August-07			jNote	9.0700	0.0000	0.5894	0.0000	0.00
06/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	21179	0	21179	0	0.00
06/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	16827	0	16827	0	0.00
06/09/2006	JROD On 31-January-07			jRod	8.2900	8.2960	0.0016	0.0016	0.00
06/09/2006	JROD On 28-February-07			jRod	8.5100	8.5170	0.0026	0.0027	0.00
06/09/2006	JROD On 29-September-06			jRod	7.5400	7.5420	0.0009	0.0009	0.00
06/09/2006	JROD On 31-October-06			jRod	7.8600	7.8670	0.0002	0.0001	0.00
06/09/2006	JROD On 30-November-06			jRod	8.1500	8.1630	0.0006	0.0006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	JROD On 29-December-06			jRod	8.0000	8.0040	0.0002	0.0002	0.00
06/09/2006	R153 On 01-February-07			Bond Future	8.7500	8.7010	118.4613	118.6204	0.00
06/09/2006	R153 On 02-November-06			Bond Future	8.8300	8.7860	115.6728	115.8141	418.00
06/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12488	13350	12488	13350	0.00
06/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12488	11760	12488	11760	0.00
06/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	6504	7226	6504	7226	0.00
06/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9159	8468	9159	8468	0.00
06/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17273	18290	17273	18290	0.00
06/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9202	8629	9202	8629	0.00
06/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9276	10003	9276	10003	0.00
06/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	15786	14923	15786	14923	0.00
06/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3767	4286	3767	4286	0.00
06/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13356	12461	13356	12461	0.00
06/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8557	9249	8557	9249	0.00
06/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16702	15804	16702	15804	0.00
06/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7866	8524	7866	8524	0.00
06/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17649	16716	17649	16716	0.00
06/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3230	3699	3230	3699	0.00
06/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	14559	13616	14559	13616	0.00
06/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1323	1575	1323	1575	0.00
06/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	21412	20251	21412	20251	101.00
06/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2748	3169	2748	3169	0.00
06/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	15822	14831	15822	14831	0.00
06/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5446	5966	5446	5966	0.00
06/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21810	20740	21810	20740	0.00
06/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3198	3559	3198	3559	0.00
06/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	27857	26628	27857	26628	0.00
06/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	432	539	432	539	0.00
06/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	29365	28059	29365	28059	0.00
06/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1697	1924	1697	1924	0.00
06/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34728	33365	34728	33365	0.00
06/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	106	141	106	141	0.00
06/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	37970	36591	37970	36591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	909	1047	909	1047	0.00
06/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	42390	40937	42390	40937	0.00
06/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	24	34	24	34	0.00
06/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	46905	45502	46905	45502	0.00
06/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	455	533	455	533	0.00
06/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50463	48950	50463	48950	0.00
06/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4	7	4	7	0.00
06/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	55991	54580	55991	54580	0.00
06/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	212	253	212	253	0.00
06/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58826	57276	58826	57276	0.00
06/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
06/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	65182	63770	65182	63770	0.00
06/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	37	46	37	46	0.00
06/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	76103	74522	76103	74522	0.00
06/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	92	112	92	112	0.00
06/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	67392	65821	67392	65821	0.00
06/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	22796	23947	22796	23947	0.00
06/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6728	6289	6728	6289	0.00
06/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	74466	73054	74466	73054	0.00
06/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	83842	82429	83842	82429	0.00
06/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	11302	12262	11302	12262	0.00
06/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5365	4913	5365	4913	0.00
06/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	17390	18533	17390	18533	0.00
06/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2944	2675	2944	2675	0.00
06/09/2006	R153 On 03-May-07			Bond Future	8.7200	0.0000	114.4930	0.0000	0.00
06/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18931	0	18931	0	0.00
06/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	18020	0	18020	0	0.00
06/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	18182	0	18182	0	0.00
06/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	18790	0	18790	0	0.00
06/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	19699	0	19699	0	0.00
06/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	17271	0	17271	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	15370	0	15370	0	0.00
06/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	22083	0	22083	0	0.00
06/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22955	0	22955	0	0.00
06/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	14485	0	14485	0	0.00
06/09/2006	R153 On 02-August-07			Bond Future	8.6700	0.0000	117.0767	0.0000	0.00
06/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	23332	0	23332	0	0.00
06/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	21069	0	21069	0	0.00
06/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	24054	0	24054	0	0.00
06/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	20380	0	20380	0	0.00
06/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	22623	0	22623	0	0.00
06/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	21773	0	21773	0	0.00
06/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	19918	0	19918	0	0.00
06/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	24747	0	24747	0	0.00
06/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	27074	0	27074	0	0.00
06/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	17777	0	17777	0	0.00
06/09/2006	R157 On 01-February-07			Bond Future	8.8300	8.7720	133.0834	133.4910	0.00
06/09/2006	R157 On 02-November-06			Bond Future	8.8400	8.7910	130.1450	130.5041	16.00
06/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	24549	26636	24549	26636	0.00
06/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	30175	28186	30175	28186	0.00
06/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	13186	14979	13186	14979	0.00
06/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19731	17933	19731	17933	0.00
06/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	21164	23079	21164	23079	0.00
06/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	33869	31708	33869	31708	0.00
06/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	10147	11682	10147	11682	20.00
06/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	23938	21882	23938	21882	20.00
06/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4775	5474	4775	5474	250.00
06/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	72286	68910	72286	68910	0.00
06/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	13939	15417	13939	15417	150.00
06/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	44573	41976	44573	41976	0.00
06/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	60540	63727	60540	63727	0.00
06/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11379	10490	11379	10490	150.00
06/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	18056	19796	18056	19796	0.00
06/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	37893	35558	37893	35558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	7596	8874	7596	8874	0.00
06/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	28687	26374	28687	26374	0.00
06/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	19575	21403	19575	21403	0.00
06/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	35839	33592	35839	33592	0.00
06/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	203	282	203	282	0.00
06/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	81743	78232	81743	78232	171.00
06/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6498	7652	6498	7652	0.00
06/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	31260	28823	31260	28823	100.00
06/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	8811	10217	8811	10217	0.00
06/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	26245	24060	26245	24060	0.00
06/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	16608	18261	16608	18261	0.00
06/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	40031	37608	40031	37608	0.00
06/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	34353	36844	34353	36844	0.00
06/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	22508	20924	22508	20924	0.00
06/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	22982	25378	22982	25378	0.00
06/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11653	10458	11653	10458	0.00
06/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	10466	11689	10466	11689	0.00
06/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	52020	49168	52020	49168	0.00
06/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2630	3241	2630	3241	0.00
06/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	45959	42979	45959	42979	0.00
06/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	847	1103	847	1103	0.00
06/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	63099	59764	63099	59764	0.00
06/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6110	6948	6110	6948	0.00
06/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	66136	62898	66136	62898	0.00
06/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3188	3704	3188	3704	0.00
06/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	82034	78475	82034	78475	0.00
06/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	44	66	44	66	0.00
06/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	101247	97678	101247	97678	0.00
06/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1683	1991	1683	1991	0.00
06/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	99704	95937	99704	95937	0.00
06/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	8	12	8	12	0.00
06/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	121253	117667	121253	117667	0.00
06/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	827	997	827	997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	118388	114483	118388	114483	0.00
06/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	162510	158919	162510	158919	0.00
06/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
06/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	141679	138089	141679	138089	0.00
06/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	35307	38175	35307	38175	0.00
06/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6439	5716	6439	5716	0.00
06/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	49346	52540	49346	52540	0.00
06/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3265	2868	3265	2868	0.00
06/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	64522	67913	64522	67913	0.00
06/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1549	1350	1549	1350	0.00
06/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	377	464	377	464	0.00
06/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	137849	133861	137849	133861	0.00
06/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	45577	48420	45577	48420	0.00
06/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16583	15351	16583	15351	0.00
06/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	57960	61095	57960	61095	0.00
06/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12129	11188	12129	11188	0.00
06/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	71156	74525	71156	74525	0.00
06/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8795	8088	8795	8088	0.00
06/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	5518	6551	5518	6551	0.00
06/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	33965	31408	33965	31408	0.00
06/09/2006	R157 On 03-May-07			Bond Future	8.8200	0.0000	129.2164	0.0000	0.00
06/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	18609	0	18609	0	0.00
06/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	23350	0	23350	0	0.00
06/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	17080	0	17080	0	0.00
06/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	25272	0	25272	0	0.00
06/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	20221	0	20221	0	0.00
06/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	21524	0	21524	0	0.00
06/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	11798	0	11798	0	0.00
06/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	33919	0	33919	0	0.00
06/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	27499	0	27499	0	0.00
06/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	15173	0	15173	0	0.00
06/09/2006	R157 On 02-August-07			Bond Future	8.8000	0.0000	132.1308	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	23448	0	23448	0	0.00
06/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	26804	0	26804	0	0.00
06/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	21904	0	21904	0	0.00
06/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	28626	0	28626	0	0.00
06/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	25059	0	25059	0	0.00
06/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	25059	0	25059	0	0.00
06/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	16384	0	16384	0	0.00
06/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	36695	0	36695	0	0.00
06/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	32146	0	32146	0	0.00
06/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	18843	0	18843	0	0.00
06/09/2006	R186 On 01-February-07			Bond Future	8.5900	8.5300	119.3679	120.0378	0.00
06/09/2006	R186 On 02-November-06			Bond Future	8.6000	8.5340	122.0549	122.7175	59.00
06/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	35095	38514	35095	38514	0.00
06/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	45056	41777	45056	41777	0.00
06/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	18951	22225	18951	22225	0.00
06/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	29295	25943	29295	25943	0.00
06/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	24921	27726	24921	27726	0.00
06/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	56989	53095	56989	53095	0.00
06/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	10458	12736	10458	12736	0.00
06/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	43041	38694	43041	38694	0.00
06/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	22658	25305	22658	25305	0.00
06/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	60351	56300	60351	56300	0.00
06/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	8807	10843	8807	10843	0.00
06/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	47051	42461	47051	42461	0.00
06/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	20641	23135	20641	23135	0.00
06/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	64000	59795	64000	59795	0.00
06/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	7401	9209	7401	9209	0.00
06/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	51345	46527	51345	46527	0.00
06/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	13698	15594	13698	15594	0.00
06/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	80127	75323	80127	75323	0.00
06/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3348	4369	3348	4369	0.00
06/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	70508	64903	70508	64903	0.00
06/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	7494	8724	7494	8724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	103704	98235	103704	98235	0.00
06/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	976	1367	976	1367	0.00
06/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	98114	91879	98114	91879	0.00
06/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	3596	4300	3596	4300	0.00
06/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	130678	124684	130678	124684	0.00
06/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	207	315	207	315	0.00
06/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	128431	121914	128431	121914	0.00
06/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1719	2103	1719	2103	0.00
06/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	160812	154498	160812	154498	0.00
06/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	38	62	38	62	0.00
06/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	160504	153903	160504	153903	0.00
06/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	747	937	747	937	0.00
06/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	193040	186531	193040	186531	0.00
06/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	5	9	5	9	0.00
06/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	193922	187300	193922	187300	0.00
06/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	294	378	294	378	0.00
06/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	227026	220411	227026	220411	0.00
06/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
06/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	228628	222003	228628	222003	0.00
06/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	33308	37732	33308	37732	0.00
06/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	16727	14526	16727	14526	0.00
06/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	51489	56809	51489	56809	0.00
06/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8919	7613	8919	7613	0.00
06/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	264655	258029	264655	258029	0.00
06/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	104	137	104	137	0.00
06/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	262570	255905	262570	255905	0.00
06/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	49444	53565	49444	53565	0.00
06/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	32634	30056	32634	30056	0.00
06/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	66077	70805	66077	70805	0.00
06/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	23419	21448	23419	21448	0.00
06/09/2006	R186 On 03-May-07			Bond Future	8.5800	0.0000	122.0334	0.0000	0.00
06/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	15755	0	15755	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	24373	0	24373	0	0.00
06/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	13571	0	13571	0	0.00
06/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	27624	0	27624	0	0.00
06/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	18154	0	18154	0	0.00
06/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	21374	0	21374	0	0.00
06/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	6894	0	6894	0	0.00
06/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	43073	0	43073	0	0.00
06/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	29852	0	29852	0	0.00
06/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	11856	0	11856	0	0.00
06/09/2006	R186 On 02-August-07			Bond Future	8.5600	0.0000	119.4798	0.0000	0.00
06/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	19459	0	19459	0	0.00
06/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	26319	0	26319	0	0.00
06/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	17168	0	17168	0	0.00
06/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	29429	0	29429	0	0.00
06/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	21934	0	21934	0	0.00
06/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	23429	0	23429	0	0.00
06/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	9804	0	9804	0	0.00
06/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	44052	0	44052	0	0.00
06/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	33616	0	33616	0	0.00
06/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	14022	0	14022	0	0.00
06/09/2006	R194 On 01-February-07			Bond Future	9.1100	9.0580	105.2592	105.3131	0.00
06/09/2006	R194 On 02-November-06			Bond Future	9.0200	8.9730	103.0428	103.0979	0.00
06/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2716	2935	2716	2935	0.00
06/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6337	6017	6337	6017	0.00
06/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	943	1097	943	1097	0.00
06/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6081	5684	6081	5684	0.00
06/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2512	2720	2512	2720	0.00
06/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6635	6304	6635	6304	0.00
06/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2317	2515	2317	2515	0.00
06/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6942	6601	6942	6601	0.00
06/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1790	1958	1790	1958	0.00
06/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7923	7552	7923	7552	0.00
06/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	664	786	664	786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7037	6608	7037	6608	0.00
06/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	795	932	795	932	0.00
06/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6550	6137	6550	6137	0.00
06/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1096	1216	1096	1216	0.00
06/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9750	9331	9750	9331	0.00
06/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	234	290	234	290	0.00
06/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9703	9208	9703	9208	0.00
06/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	61	81	61	81	0.00
06/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12641	12109	12641	12109	0.00
06/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	613	692	613	692	0.00
06/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11798	11338	11798	11338	0.00
06/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	11	16	11	16	0.00
06/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15713	15166	15713	15166	0.00
06/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	308	354	308	354	0.00
06/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14033	13541	14033	13541	0.00
06/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	164	192	164	192	0.00
06/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16439	15928	16439	15928	0.00
06/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
06/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18840	18290	18840	18290	0.00
06/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	83	98	83	98	0.00
06/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18917	18393	18917	18393	0.00
06/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
06/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21989	21437	21989	21437	0.00
06/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	39	47	39	47	0.00
06/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21442	20911	21442	20911	0.00
06/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25152	24600	25152	24600	0.00
06/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	17	22	17	22	0.00
06/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23998	23464	23998	23464	0.00
06/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28329	27777	28329	27777	0.00
06/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37943	37392	37943	37392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34724	34173	34724	34173	0.00
06/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31520	30968	31520	30968	0.00
06/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
06/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31775	31236	31775	31236	0.00
06/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	3	4	3	4	0.00
06/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29169	28631	29169	28631	0.00
06/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	7	9	7	9	0.00
06/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26576	26039	26576	26039	0.00
06/09/2006	R194 On 03-May-07			Bond Future	9.1200	0.0000	102.5203	0.0000	0.00
06/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	16079	0	16079	0	0.00
06/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	17039	0	17039	0	0.00
06/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	15893	0	15893	0	0.00
06/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	17240	0	17240	0	0.00
06/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	16267	0	16267	0	0.00
06/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	16839	0	16839	0	0.00
06/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	15161	0	15161	0	0.00
06/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	18060	0	18060	0	0.00
06/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	17030	0	17030	0	0.00
06/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	16057	0	16057	0	0.00
06/09/2006	R194 On 02-August-07			Bond Future	9.0700	0.0000	104.8355	0.0000	0.00
06/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	19691	0	19691	0	0.00
06/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	20082	0	20082	0	0.00
06/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	19559	0	19559	0	0.00
06/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	20222	0	20222	0	0.00
06/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	19823	0	19823	0	0.00
06/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	19943	0	19943	0	0.00
06/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	19035	0	19035	0	0.00
06/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	20787	0	20787	0	0.00
06/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	20359	0	20359	0	0.00
06/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	19394	0	19394	0	0.00
06/09/2006	R201 On 01-February-07			Bond Future	8.8200	8.7710	100.6982	100.9943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R201 On 02-November-06			Bond Future	8.8200	8.7690	102.9116	103.1971	26.00
06/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	19013	20536	19013	20536	0.00
06/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23151	21712	23151	21712	0.00
06/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	11047	12517	11047	12517	0.00
06/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14990	13605	14990	13605	0.00
06/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	16340	17735	16340	17735	0.00
06/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	26104	24537	26104	24537	0.00
06/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	8566	9831	8566	9831	0.00
06/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18259	16670	18259	16670	0.00
06/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	13895	15159	13895	15159	0.00
06/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	29325	27628	29325	27628	0.00
06/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6472	7533	6472	7533	0.00
06/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	21958	20164	21958	20164	0.00
06/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	15089	16418	15089	16418	0.00
06/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	27681	26049	27681	26049	0.00
06/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	7471	8634	7471	8634	0.00
06/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	20056	18363	20056	18363	0.00
06/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	12758	13957	12758	13957	0.00
06/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	31038	29276	31038	29276	0.00
06/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5566	6529	5566	6529	0.00
06/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	23965	22072	23965	22072	0.00
06/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	26861	28687	26861	28687	0.00
06/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17108	15973	17108	15973	0.00
06/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	19049	20993	19049	20993	0.00
06/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8801	7889	8801	7889	0.00
06/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	7987	8868	7987	8868	0.00
06/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40665	38585	40665	38585	0.00
06/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2335	2860	2335	2860	0.00
06/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	35459	33128	35459	33128	0.00
06/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	795	1026	795	1026	0.00
06/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	48919	46294	48919	46294	0.00
06/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4571	5165	4571	5165	0.00
06/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51910	49543	51910	49543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2367	2730	2367	2730	0.00
06/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	64634	62036	64634	62036	0.00
06/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	211	290	211	290	0.00
06/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	63615	60838	63615	60838	0.00
06/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	50	73	50	73	0.00
06/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	79021	76188	79021	76188	0.00
06/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1227	1440	1227	1440	0.00
06/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	78695	75947	78695	75947	0.00
06/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10	15	10	15	0.00
06/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	94840	91990	94840	91990	0.00
06/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	591	707	591	707	0.00
06/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	93538	90693	93538	90693	0.00
06/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	264	322	264	322	0.00
06/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	108974	106071	108974	106071	0.00
06/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
06/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	110990	108135	110990	108135	0.00
06/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	127451	124596	127451	124596	0.00
06/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	29023	31331	29023	31331	0.00
06/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4840	4293	4840	4293	0.00
06/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	109	136	109	136	0.00
06/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	124871	121937	124871	121937	0.00
06/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	35874	37961	35874	37961	0.00
06/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12477	11603	12477	11603	0.00
06/09/2006	R201 On 03-May-07			Bond Future	8.8200	0.0000	102.9447	0.0000	0.00
06/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	14927	0	14927	0	0.00
06/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	18481	0	18481	0	0.00
06/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	13706	0	13706	0	0.00
06/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	20004	0	20004	0	0.00
06/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	16216	0	16216	0	0.00
06/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	17034	0	17034	0	0.00
06/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	9481	0	9481	0	0.00
06/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	26856	0	26856	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	22029	0	22029	0	0.00
06/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	12002	0	12002	0	0.00
06/09/2006	R201 On 02-August-07			Bond Future	8.8000	0.0000	100.8440	0.0000	0.00
06/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	17869	0	17869	0	0.00
06/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	20487	0	20487	0	0.00
06/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	19151	0	19151	0	0.00
06/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	19098	0	19098	0	0.00
06/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	16642	0	16642	0	0.00
06/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	21941	0	21941	0	0.00
06/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	12283	0	12283	0	0.00
06/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	28395	0	28395	0	0.00
06/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	24820	0	24820	0	0.00
06/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	14172	0	14172	0	0.00
06/09/2006	R203 On 01-February-07			Bond Future	8.7700	8.7190	99.7180	100.0648	0.00
06/09/2006	R203 On 02-November-06			Bond Future	8.7700	8.7170	97.6163	97.9544	0.00
06/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	17190	19025	17190	19025	0.00
06/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18588	16956	18588	16956	0.00
06/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	10430	12262	10430	12262	0.00
06/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	11578	10028	11578	10028	0.00
06/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	12817	14344	12817	14344	0.00
06/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	24282	22342	24282	22342	0.00
06/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	6289	7630	6289	7630	0.00
06/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	17646	15605	17646	15605	0.00
06/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	14183	15813	14183	15813	0.00
06/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	22277	20439	22277	20439	0.00
06/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	7515	9018	7515	9018	0.00
06/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	15453	13574	15453	13574	0.00
06/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	11541	12967	11541	12967	0.00
06/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	26393	24351	26393	24351	0.00
06/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	5211	6395	5211	6395	0.00
06/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	20003	17806	20003	17806	0.00
06/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	10355	11681	10355	11681	0.00
06/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	28608	26468	28608	26468	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4274	5308	4274	5308	0.00
06/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	22518	20170	22518	20170	0.00
06/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	26280	28608	26280	28608	0.00
06/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11205	10065	11205	10065	0.00
06/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1347	1788	1347	1788	0.00
06/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	37091	34150	37091	34150	0.00
06/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	5686	6554	5686	6554	0.00
06/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	41187	38588	41187	38588	0.00
06/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2820	3329	2820	3329	0.00
06/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	55971	53012	55971	53012	0.00
06/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	315	453	315	453	0.00
06/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	53976	50731	53976	50731	0.00
06/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1252	1517	1252	1517	0.00
06/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	72466	69264	72466	69264	0.00
06/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	53	84	53	84	0.00
06/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	72058	68706	72058	68706	0.00
06/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	494	615	494	615	0.00
06/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	90195	86849	90195	86849	0.00
06/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	6	11	6	11	0.00
06/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	90793	87416	90793	87416	0.00
06/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	172	221	172	221	0.00
06/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	108795	105376	108795	105376	0.00
06/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
06/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	110021	106639	110021	106639	0.00
06/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	129716	126334	129716	126334	0.00
06/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	170545	167163	170545	167163	0.00
06/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	149887	146505	149887	146505	0.00
06/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	5	3	5	0.00
06/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	168119	164653	168119	164653	0.00
06/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	14	19	14	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	147832	144370	147832	144370	0.00
06/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	52	69	52	69	0.00
06/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	128044	124594	128044	124594	0.00
06/09/2006	R203 On 03-May-07			Bond Future	8.7600	0.0000	97.7603	0.0000	0.00
06/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	15426	0	15426	0	0.00
06/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	16148	0	16148	0	0.00
06/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	13884	0	13884	0	0.00
06/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	17900	0	17900	0	0.00
06/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	17069	0	17069	0	0.00
06/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	14513	0	14513	0	0.00
06/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	8729	0	8729	0	0.00
06/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	26066	0	26066	0	0.00
06/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	24623	0	24623	0	0.00
06/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9101	0	9101	0	0.00
06/09/2006	R203 On 02-August-07			Bond Future	8.7400	0.0000	99.9653	0.0000	0.00
06/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	19150	0	19150	0	0.00
06/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	18761	0	18761	0	0.00
06/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	17591	0	17591	0	0.00
06/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20448	0	20448	0	0.00
06/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	20788	0	20788	0	0.00
06/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17169	0	17169	0	0.00
06/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	12173	0	12173	0	0.00
06/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	28153	0	28153	0	0.00
06/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	28129	0	28129	0	0.00
06/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	11730	0	11730	0	0.00
06/09/2006	R204 On 01-February-07			Bond Future	8.7500	8.6990	95.5465	95.9056	0.00
06/09/2006	R204 On 02-November-06			Bond Future	8.7500	8.6990	97.4940	97.8501	0.00
06/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	23222	25044	23222	25044	0.00
06/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30281	28512	30281	28512	0.00
06/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	12503	14260	12503	14260	0.00
06/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	19571	17767	19571	17767	0.00
06/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	26815	28790	26815	28790	0.00
06/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	26815	25199	26815	25199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	15942	17956	15942	17956	0.00
06/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15871	14324	15871	14324	0.00
06/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	21526	23270	21526	23270	0.00
06/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	32140	30294	32140	30294	0.00
06/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	10965	12591	10965	12591	0.00
06/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	21630	19695	21630	19695	0.00
06/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	18342	19928	18342	19928	0.00
06/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	36122	34117	36122	34117	0.00
06/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	8255	9620	8255	9620	0.00
06/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	26169	23973	26169	23973	0.00
06/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	19899	21564	19899	21564	0.00
06/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	34087	32162	34087	32162	0.00
06/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	9549	11044	9549	11044	0.00
06/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23829	21764	23829	21764	0.00
06/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	37090	39415	37090	39415	0.00
06/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	19751	18486	19751	18486	0.00
06/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	26643	29222	26643	29222	0.00
06/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9040	8059	9040	8059	0.00
06/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	11765	12959	11765	12959	0.00
06/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	47779	45382	47779	45382	0.00
06/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3559	4329	3559	4329	0.00
06/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	39925	37135	39925	37135	0.00
06/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1236	1583	1236	1583	0.00
06/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56535	53322	56535	53322	0.00
06/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	6923	7750	6923	7750	0.00
06/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	61638	58875	61638	58875	0.00
06/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3677	4197	3677	4197	0.00
06/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	77574	74503	77574	74503	0.00
06/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	334	455	334	455	0.00
06/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	75060	71620	75060	71620	0.00
06/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1951	2264	1951	2264	0.00
06/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	95525	92246	95525	92246	0.00
06/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	79	114	79	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	94742	91216	94742	91216	0.00
06/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	15	23	15	23	0.00
06/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	115138	111586	115138	111586	0.00
06/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	961	1135	961	1135	0.00
06/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	114720	111303	114720	111303	0.00
06/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	2	4	2	4	0.00
06/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	136126	132567	136126	132567	0.00
06/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	438	527	438	527	0.00
06/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	134905	131403	134905	131403	0.00
06/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	179809	176248	179809	176248	0.00
06/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	157680	154120	157680	154120	0.00
06/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	71	89	71	89	0.00
06/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	177588	174015	177588	174015	0.00
06/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	184	226	184	226	0.00
06/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	155899	152350	155899	152350	0.00
06/09/2006	R204 On 03-May-07			Bond Future	8.7400	0.0000	97.6767	0.0000	0.00
06/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	16074	0	16074	0	0.00
06/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	15449	0	15449	0	0.00
06/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	14402	0	14402	0	0.00
06/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	17256	0	17256	0	0.00
06/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	17860	0	17860	0	0.00
06/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	13773	0	13773	0	0.00
06/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	8845	0	8845	0	0.00
06/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	25789	0	25789	0	0.00
06/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	26085	0	26085	0	0.00
06/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	8319	0	8319	0	0.00
06/09/2006	R204 On 02-August-07			Bond Future	8.7300	0.0000	95.8343	0.0000	0.00
06/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	18960	0	18960	0	0.00
06/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	17381	0	17381	0	0.00
06/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	17279	0	17279	0	0.00
06/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	19137	0	19137	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	20737	0	20737	0	0.00
06/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	15737	0	15737	0	0.00
06/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	28752	0	28752	0	0.00
06/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	10235	0	10235	0	0.00
06/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	11507	0	11507	0	0.00
06/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	27282	0	27282	0	0.00
06/09/2006	R207 On 01-February-07			Bond Future	8.7300	8.6730	89.1120	89.4945	0.00
06/09/2006	R207 On 02-November-06			Bond Future	8.7300	8.6760	90.8023	91.1741	0.00
06/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	16808	18717	16808	18717	0.00
06/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	22269	20353	22269	20353	0.00
06/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	4730	6362	4730	6362	0.00
06/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	10314	8228	10314	8228	0.00
06/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	20162	22292	20162	22292	0.00
06/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18539	16844	18539	16844	0.00
06/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	7962	10175	7962	10175	0.00
06/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6395	4892	6395	4892	0.00
06/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	13830	15516	13830	15516	0.00
06/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	26452	24314	26452	24314	0.00
06/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	2542	3623	2542	3623	0.00
06/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	15355	12719	15355	12719	0.00
06/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	15272	17069	15272	17069	0.00
06/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	24304	22276	24304	22276	0.00
06/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	3514	4861	3514	4861	0.00
06/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	12702	10332	12702	10332	0.00
06/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	12481	14058	12481	14058	0.00
06/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	28713	26465	28713	26465	0.00
06/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	1788	2631	1788	2631	0.00
06/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	18246	15372	18246	15372	0.00
06/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	11224	12693	11224	12693	0.00
06/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	31086	28730	31086	28730	0.00
06/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1222	1859	1222	1859	0.00
06/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	21345	18265	21345	18265	0.00
06/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	7076	8139	7076	8139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	41656	38894	41656	38894	0.00
06/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	195	345	195	345	0.00
06/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	35182	31615	35182	31615	0.00
06/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	3640	4286	3640	4286	0.00
06/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	57077	53897	57077	53897	0.00
06/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	9	20	9	20	0.00
06/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	54046	50340	54046	50340	0.00
06/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1684	2034	1684	2034	0.00
06/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	74502	71027	74502	71027	0.00
06/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	73625	69908	73625	69908	0.00
06/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	695	864	695	864	0.00
06/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	93434	89777	93434	89777	0.00
06/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	93767	90050	93767	90050	0.00
06/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	114481	110764	114481	110764	0.00
06/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	254	325	254	325	0.00
06/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	113472	109718	113472	109718	0.00
06/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	82	108	82	108	0.00
06/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	134353	130554	134353	130554	0.00
06/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	135787	132070	135787	132070	0.00
06/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	157701	153984	157701	153984	0.00
06/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	20378	23685	20378	23685	0.00
06/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1277	867	1277	867	0.00
06/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	23	31	23	31	0.00
06/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	155942	152125	155942	152125	0.00
06/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	30131	32782	30131	32782	0.00
06/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11131	9958	11131	9958	0.00
06/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6	8	6	8	0.00
06/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	178184	174361	178184	174361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R207 On 03-May-07			Bond Future	8.7200	0.0000	91.1022	0.0000	0.00
06/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	15795	0	15795	0	0.00
06/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	13628	0	13628	0	0.00
06/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	14058	0	14058	0	0.00
06/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	15390	0	15390	0	0.00
06/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	17655	0	17655	0	0.00
06/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	12007	0	12007	0	0.00
06/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	8344	0	8344	0	0.00
06/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	23861	0	23861	0	0.00
06/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	26249	0	26249	0	0.00
06/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	6863	0	6863	0	0.00
06/09/2006	R207 On 02-August-07			Bond Future	8.7100	0.0000	89.5084	0.0000	0.00
06/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	18478	0	18478	0	0.00
06/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	15499	0	15499	0	0.00
06/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	20320	0	20320	0	0.00
06/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	13896	0	13896	0	0.00
06/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	16738	0	16738	0	0.00
06/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	17224	0	17224	0	0.00
06/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	10821	0	10821	0	0.00
06/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	25349	0	25349	0	0.00
06/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	28666	0	28666	0	0.00
06/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	8637	0	8637	0	0.00
07/09/2006	GOVI On 01-February-07			jGovi	239.2600	239.9810	239.2610	239.9810	0.00
07/09/2006	GOVI On 03-May-07			jGovi	244.6100	245.3240	244.6050	245.3240	0.00
07/09/2006	GOVI On 02-August-07			jGovi	250.1500	250.8580	250.1500	250.8580	0.00
07/09/2006	GOVI On 02-November-06			jGovi	234.2400	234.9460	234.2400	234.9460	901.00
07/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	93959	100836	93959	100836	0.00
07/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	1349	1026	1349	1026	0.00
07/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	99663	110412	99663	110412	0.00
07/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	3613	7172	3613	7172	0.00
07/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	103155	115589	103155	115589	0.00
07/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	6655	12009	6655	12009	0.00
07/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	44782	51133	44782	51133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	2382	1673	2382	1673	0.00
07/09/2006	J153 On 31-August-10			jSwap	9.4000	9.3240	0.0625	0.0600	0.00
07/09/2006	J157 On 15-September-15			jSwap	9.1400	9.0650	0.1062	0.1019	0.00
07/09/2006	J186 On 21-December-26			jSwap	8.9900	8.9910	0.1394	0.1401	0.00
07/09/2006	J194 On 28-February-08			jSwap	9.2300	9.1510	0.0238	0.0227	0.00
07/09/2006	J201 On 22-December-14			jSwap	9.2400	9.1660	0.1023	0.0984	0.00
07/09/2006	J203 On 15-September-17			jSwap	9.0900	9.0220	0.1158	0.1113	0.00
07/09/2006	J204 On 21-December-18			jSwap	9.1200	9.0670	0.1208	0.1172	0.00
07/09/2006	J207 On 15-January-20			jSwap	9.1100	9.0650	0.0854	0.0825	0.00
07/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
07/09/2006	JFRA On 01-February-07			jFra	9.2200	9.1460	0.0225	0.0223	0.00
07/09/2006	JFRA On 07-February-08			jFra	9.4200	9.3420	0.0229	0.0228	0.00
07/09/2006	JFRA On 03-May-07			jFra	9.4200	9.3110	0.0229	0.0227	0.00
07/09/2006	JFRA On 02-August-07			jFra	9.4500	9.3640	0.0230	0.0228	0.00
07/09/2006	JFRA On 02-November-06			jFra	8.7600	8.6940	0.0214	0.0212	0.00
07/09/2006	JFRA On 01-November-07			jFra	9.5200	9.3810	0.0249	0.0246	0.00
07/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4233	4051	4233	4051	0.00
07/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	31	39	31	39	0.00
07/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26127	26051	26127	26051	0.00
07/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21428	21542	21428	21542	0.00
07/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4752	4505	4752	4505	0.00
07/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	74	92	74	92	0.00
07/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4885	4703	4885	4703	0.00
07/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	142	162	142	162	0.00
07/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4290	4135	4290	4135	0.00
07/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	1	0	1	0.00
07/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5483	5167	5483	5167	0.00
07/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	200	240	200	240	0.00
07/09/2006	JN02 On 01-February-07			jNote	9.4200	9.3270	0.1710	0.1695	0.00
07/09/2006	JN02 On 03-May-07			jNote	9.4500	9.3560	0.1714	0.1699	0.00
07/09/2006	JN02 On 02-August-07			jNote	9.4500	9.3620	0.1714	0.1700	0.00
07/09/2006	JN02 On 02-November-06			jNote	9.3300	9.2380	0.1696	0.1681	0.00
07/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16817	15854	16817	15854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9142	9915	9142	9915	0.00
07/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17955	17104	17955	17104	0.00
07/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14329	15181	14329	15181	0.00
07/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20779	19979	20779	19979	0.00
07/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17136	17947	17136	17947	0.00
07/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	38009	36411	38009	36411	0.00
07/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	177	235	177	235	0.00
07/09/2006	JN05 On 01-February-07			jNote	9.3800	9.2980	0.3709	0.3686	0.00
07/09/2006	JN05 On 03-May-07			jNote	9.3800	9.3000	0.3708	0.3685	0.00
07/09/2006	JN05 On 02-August-07			jNote	9.3600	9.2910	0.3703	0.3682	0.00
07/09/2006	JN05 On 02-November-06			jNote	9.3500	9.2660	0.3703	0.3679	0.00
07/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	15274	13662	15274	13662	0.00
07/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	10292	11762	10292	11762	0.00
07/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	18679	17133	18679	17133	0.00
07/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	13699	15154	13699	15154	0.00
07/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	21211	19772	21211	19772	0.00
07/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	16744	18149	16744	18149	0.00
07/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	83044	80037	83044	80037	0.00
07/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
07/09/2006	JN10 On 01-February-07			jNote	9.1700	9.0930	0.5937	0.5906	0.00
07/09/2006	JN10 On 03-May-07			jNote	9.1600	9.0830	0.5930	0.5901	0.00
07/09/2006	JN10 On 02-August-07			jNote	9.1400	9.0670	0.5921	0.5894	0.00
07/09/2006	JN10 On 02-November-06			jNote	9.1700	9.0860	0.5939	0.5907	0.00
07/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	18969	15910	18969	15910	0.00
07/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	7774	9872	7774	9872	0.00
07/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	21768	18935	21768	18935	0.00
07/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	11348	13545	11348	13545	0.00
07/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	23729	21179	23729	21179	0.00
07/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	14663	16827	14663	16827	0.00
07/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	124203	119368	124203	119368	0.00
07/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
07/09/2006	JROD On 31-January-07			jRod	8.3000	8.2880	0.0016	0.0016	0.00
07/09/2006	JROD On 28-February-07			jRod	8.5300	8.5090	0.0027	0.0026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	JROD On 30-March-07			jRod	8.3300	0.0000	0.0026	0.0000	0.00
07/09/2006	JROD On 30-April-07			jRod	8.5500	0.0000	0.0041	0.0000	0.00
07/09/2006	JROD On 31-May-07			jRod	8.7200	0.0000	0.0054	0.0000	0.00
07/09/2006	JROD On 29-September-06			jRod	7.5300	7.5380	0.0010	0.0009	0.00
07/09/2006	JROD On 31-October-06			jRod	7.8500	7.8590	0.0002	0.0002	0.00
07/09/2006	JROD On 30-November-06			jRod	8.1400	8.1520	0.0005	0.0006	0.00
07/09/2006	JROD On 29-December-06			jRod	7.9900	7.9970	0.0001	0.0002	0.00
07/09/2006	R153 On 01-February-07			Bond Future	8.8300	8.7500	118.2055	118.4613	0.00
07/09/2006	R153 On 03-May-07			Bond Future	8.8000	8.7200	114.2380	114.4930	0.00
07/09/2006	R153 On 02-August-07			Bond Future	8.7600	8.6700	116.8306	117.0767	0.00
07/09/2006	R153 On 02-November-06			Bond Future	8.8900	8.8270	115.4630	115.6728	418.00
07/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11195	12488	11195	12488	0.00
07/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13754	12488	13754	12488	0.00
07/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	13766	18182	13766	18182	0.00
07/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	16924	18790	16924	18790	0.00
07/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	17581	22623	17581	22623	0.00
07/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	19192	21773	19192	21773	0.00
07/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5540	6504	5540	6504	0.00
07/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	10293	9159	10293	9159	0.00
07/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	15723	17273	15723	17273	0.00
07/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10211	9202	10211	9202	0.00
07/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8201	9276	8201	9276	0.00
07/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	17269	15786	17269	15786	0.00
07/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3100	3767	3100	3767	0.00
07/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	14786	13356	14786	13356	0.00
07/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7536	8557	7536	8557	0.00
07/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	18239	16702	18239	16702	0.00
07/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6900	7866	6900	7866	0.00
07/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	19241	17649	19241	17649	0.00
07/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2632	3230	2632	3230	0.00
07/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	16059	14559	16059	14559	0.00
07/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1020	1323	1020	1323	0.00
07/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	23207	21412	23207	21412	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2216	2748	2216	2748	0.00
07/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	17389	15822	17389	15822	0.00
07/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4694	5446	4694	5446	0.00
07/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	23617	21810	23617	21810	0.00
07/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2689	3198	2689	3198	0.00
07/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	29907	27857	29907	27857	0.00
07/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	312	432	312	432	0.00
07/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	31342	29365	31342	29365	0.00
07/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1386	1697	1386	1697	0.00
07/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	36975	34728	36975	34728	0.00
07/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	71	106	71	106	0.00
07/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	40032	37970	40032	37970	0.00
07/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	725	909	725	909	0.00
07/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	44764	42390	44764	42390	0.00
07/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	15	24	15	24	0.00
07/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	48994	46905	48994	46905	0.00
07/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	354	455	354	455	0.00
07/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	52920	50463	52920	50463	0.00
07/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3	4	3	4	0.00
07/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	58087	55991	58087	55991	0.00
07/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	161	212	161	212	0.00
07/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	61333	58826	61333	58826	0.00
07/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
07/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	67279	65182	67279	65182	0.00
07/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	26	37	26	37	0.00
07/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	78651	76103	78651	76103	0.00
07/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	68	92	68	92	0.00
07/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	69926	67392	69926	67392	0.00
07/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	21023	22796	21023	22796	0.00
07/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7513	6728	7513	6728	0.00
07/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	76564	74466	76564	74466	0.00
07/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	85940	83842	85940	83842	0.00
07/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	9975	11302	9975	11302	0.00
07/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	6136	5365	6136	5365	0.00
07/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	15767	17390	15767	17390	0.00
07/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3419	2944	3419	2944	0.00
07/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	14478	18931	14478	18931	0.00
07/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	16116	18020	16116	18020	0.00
07/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15212	19699	15212	19699	0.00
07/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	15333	17271	15333	17271	0.00
07/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11145	15370	11145	15370	0.00
07/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	20408	22083	20408	22083	0.00
07/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	18375	22955	18375	22955	0.00
07/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	12454	14485	12454	14485	0.00
07/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18266	23332	18266	23332	0.00
07/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	18463	21069	18463	21069	0.00
07/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	18966	24054	18966	24054	0.00
07/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	17753	20380	17753	20380	0.00
07/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15005	19918	15005	19918	0.00
07/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	22293	24747	22293	24747	0.00
07/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	21930	27074	21930	27074	0.00
07/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	15094	17777	15094	17777	0.00
07/09/2006	R157 On 01-February-07			Bond Future	8.9000	8.8300	132.6009	133.0834	0.00
07/09/2006	R157 On 03-May-07			Bond Future	8.8900	8.8190	128.7242	129.2164	0.00
07/09/2006	R157 On 02-August-07			Bond Future	8.8700	8.8000	131.6497	132.1308	0.00
07/09/2006	R157 On 02-November-06			Bond Future	8.9000	8.8410	129.7445	130.1450	18.00
07/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	22223	24549	22223	24549	0.00
07/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	32674	30175	32674	30175	0.00
07/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	30436	20221	30436	20221	0.00
07/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	36661	21524	36661	21524	0.00
07/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	22643	25059	22643	25059	0.00
07/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	27454	25059	27454	25059	0.00
07/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	11353	13186	11353	13186	0.00
07/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	21904	19731	21904	19731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	19042	21164	19042	21164	0.00
07/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	36572	33869	36572	33869	0.00
07/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	8603	10147	8603	10147	20.00
07/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	26399	23938	26399	23938	20.00
07/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4045	4775	4045	4775	250.00
07/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	76381	72286	76381	72286	0.00
07/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	12327	13939	12327	13939	150.00
07/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	47787	44573	47787	44573	0.00
07/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	56865	60540	56865	60540	0.00
07/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	12529	11379	12529	11379	150.00
07/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	16139	18056	16139	18056	0.00
07/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	40802	37893	40802	37893	0.00
07/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6330	7596	6330	7596	0.00
07/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	31427	28687	31427	28687	0.00
07/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	17555	19575	17555	19575	0.00
07/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	38645	35839	38645	35839	0.00
07/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	138	203	138	203	0.00
07/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	85684	81743	85684	81743	171.00
07/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5366	6498	5366	6498	0.00
07/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	34134	31260	34134	31260	100.00
07/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	7408	8811	7408	8811	0.00
07/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	28848	26245	28848	26245	0.00
07/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	14794	16608	14794	16608	0.00
07/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	43042	40031	43042	40031	0.00
07/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	31538	34353	31538	34353	0.00
07/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	24519	22508	24519	22508	0.00
07/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	20456	22982	20456	22982	0.00
07/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	13133	11653	13133	11653	0.00
07/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	9148	10466	9148	10466	0.00
07/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	55527	52020	55527	52020	0.00
07/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2061	2630	2061	2630	0.00
07/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	49395	45959	49395	45959	0.00
07/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	623	847	623	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	66881	63099	66881	63099	0.00
07/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	5227	6110	5227	6110	0.00
07/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	70078	66136	70078	66136	0.00
07/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2658	3188	2658	3188	0.00
07/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	86328	82034	86328	82034	0.00
07/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	28	44	28	44	0.00
07/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	105236	101247	105236	101247	0.00
07/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1373	1683	1373	1683	0.00
07/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	104220	99704	104220	99704	0.00
07/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	5	8	5	8	0.00
07/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	125256	121253	125256	121253	0.00
07/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	660	827	660	827	0.00
07/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	123046	118388	123046	118388	0.00
07/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	166515	162510	166515	162510	0.00
07/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
07/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	145685	141679	145685	141679	0.00
07/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	32218	35307	32218	35307	0.00
07/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7354	6439	7354	6439	0.00
07/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	45854	49346	45854	49346	0.00
07/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3779	3265	3779	3265	0.00
07/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	60780	64522	60780	64522	0.00
07/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1813	1549	1813	1549	0.00
07/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	294	377	294	377	0.00
07/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	142591	137849	142591	137849	0.00
07/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	42330	45577	42330	45577	0.00
07/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18161	16583	18161	16583	0.00
07/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	54349	57960	54349	57960	0.00
07/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13343	12129	13343	12129	0.00
07/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	67249	71156	67249	71156	0.00
07/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9714	8795	9714	8795	0.00
07/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4513	5518	4513	5518	0.00
07/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	36966	33965	36966	33965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	28891	18609	28891	18609	0.00
07/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	38554	23350	38554	23350	0.00
07/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	27395	17080	27395	17080	0.00
07/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	40510	25272	40510	25272	0.00
07/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	21915	11798	21915	11798	0.00
07/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	48958	33919	48958	33919	0.00
07/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	37112	27499	37112	27499	0.00
07/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	29709	15173	29709	15173	0.00
07/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	36303	23448	36303	23448	0.00
07/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	44469	26804	44469	26804	0.00
07/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	34801	21904	34801	21904	0.00
07/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	46335	28626	46335	28626	0.00
07/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	29184	16384	29184	16384	0.00
07/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	54306	36695	54306	36695	0.00
07/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	44390	32146	44390	32146	0.00
07/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	35898	18843	35898	18843	0.00
07/09/2006	R186 On 01-February-07			Bond Future	8.6600	8.5920	118.6399	119.3679	0.00
07/09/2006	R186 On 03-May-07			Bond Future	8.6500	8.5800	121.2979	122.0334	0.00
07/09/2006	R186 On 02-August-07			Bond Future	8.6300	8.5640	118.7364	119.4798	0.00
07/09/2006	R186 On 02-November-06			Bond Future	8.6600	8.5950	121.3444	122.0549	59.00
07/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	31597	35095	31597	35095	0.00
07/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	48838	45056	48838	45056	0.00
07/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	46273	18154	46273	18154	0.00
07/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	56849	21374	56849	21374	0.00
07/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	54740	21934	54740	21934	0.00
07/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	63669	23429	63669	23429	0.00
07/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	15788	18951	15788	18951	0.00
07/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	33236	29295	33236	29295	0.00
07/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	22092	24921	22092	24921	0.00
07/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	61440	56989	61440	56989	0.00
07/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	8345	10458	8345	10458	0.00
07/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	48033	43041	48033	43041	0.00
07/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	19999	22658	19999	22658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	64973	60351	64973	60351	0.00
07/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	6941	8807	6941	8807	0.00
07/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	52289	47051	52289	47051	0.00
07/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	18146	20641	18146	20641	0.00
07/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	68786	64000	68786	64000	0.00
07/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	5763	7401	5763	7401	0.00
07/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	56812	51345	56812	51345	0.00
07/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	11835	13698	11835	13698	0.00
07/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	85543	80127	85543	80127	0.00
07/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2471	3348	2471	3348	0.00
07/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	76736	70508	76736	70508	0.00
07/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	6314	7494	6314	7494	0.00
07/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	109804	103704	109804	103704	0.00
07/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	665	976	665	976	0.00
07/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	104908	98114	104908	98114	0.00
07/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	2940	3596	2940	3596	0.00
07/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	137302	130678	137302	130678	0.00
07/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	128	207	128	207	0.00
07/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	135457	128431	135457	128431	0.00
07/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1370	1719	1370	1719	0.00
07/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	167744	160812	167744	160812	0.00
07/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	21	38	21	38	0.00
07/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	167593	160504	167593	160504	0.00
07/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	580	747	580	747	0.00
07/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	200153	193040	200153	193040	0.00
07/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	3	5	3	5	0.00
07/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	201024	193922	201024	193922	0.00
07/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	221	294	221	294	0.00
07/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	234234	227026	234234	227026	0.00
07/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
07/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	235732	228628	235732	228628	0.00
07/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	28871	33308	28871	33308	0.00
07/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19395	16727	19395	16727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	46011	51489	46011	51489	0.00
07/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10546	8919	10546	8919	0.00
07/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	271759	264655	271759	264655	0.00
07/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	76	104	76	104	0.00
07/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	269823	262570	269823	262570	0.00
07/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	45169	49444	45169	49444	0.00
07/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35640	32634	35640	32634	0.00
07/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	61117	66077	61117	66077	0.00
07/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25739	23419	25739	23419	0.00
07/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	43908	15755	43908	15755	0.00
07/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	59882	24373	59882	24373	0.00
07/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	41616	13571	41616	13571	0.00
07/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	63024	27624	63024	27624	0.00
07/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	33180	6894	33180	6894	0.00
07/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	76715	43073	76715	43073	0.00
07/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	56437	29852	56437	29852	0.00
07/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	45797	11856	45797	11856	0.00
07/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	52357	19459	52357	19459	0.00
07/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	66650	26319	66650	26319	0.00
07/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	50034	17168	50034	17168	0.00
07/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	69729	29429	69729	29429	0.00
07/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	41356	9804	41356	9804	0.00
07/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	83037	44052	83037	44052	0.00
07/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	64855	33616	64855	33616	0.00
07/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	52694	14022	52694	14022	0.00
07/09/2006	R194 On 01-February-07			Bond Future	9.1700	9.1120	105.2044	105.2592	0.00
07/09/2006	R194 On 03-May-07			Bond Future	9.1900	9.1240	102.4723	102.5203	0.00
07/09/2006	R194 On 02-August-07			Bond Future	9.1400	9.0720	104.7980	104.8355	0.00
07/09/2006	R194 On 02-November-06			Bond Future	9.0600	9.0180	102.9889	103.0428	0.00
07/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2505	2716	2505	2716	0.00
07/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6675	6337	6675	6337	0.00
07/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4775	16267	4775	16267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5827	16839	5827	16839	0.00
07/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6108	19823	6108	19823	0.00
07/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6602	19943	6602	19943	0.00
07/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	806	943	806	943	0.00
07/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6483	6081	6483	6081	0.00
07/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2311	2512	2311	2512	0.00
07/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6983	6635	6983	6635	0.00
07/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2127	2317	2127	2317	0.00
07/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	7300	6942	7300	6942	0.00
07/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1630	1790	1630	1790	0.00
07/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	8312	7923	8312	7923	0.00
07/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	559	664	559	664	0.00
07/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7471	7037	7471	7037	0.00
07/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	674	795	674	795	0.00
07/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6969	6550	6969	6550	0.00
07/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	983	1096	983	1096	0.00
07/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	10186	9750	10186	9750	0.00
07/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	187	234	187	234	0.00
07/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10196	9703	10196	9703	0.00
07/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	46	61	46	61	0.00
07/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13164	12641	13164	12641	0.00
07/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	540	613	540	613	0.00
07/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	12274	11798	12274	11798	0.00
07/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	8	11	8	11	0.00
07/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16249	15713	16249	15713	0.00
07/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	265	308	265	308	0.00
07/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14539	14033	14539	14033	0.00
07/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	139	164	139	164	0.00
07/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16963	16439	16963	16439	0.00
07/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
07/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19378	18840	19378	18840	0.00
07/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	69	83	69	83	0.00
07/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19452	18917	19452	18917	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22527	21989	22527	21989	0.00
07/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	32	39	32	39	0.00
07/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21983	21442	21983	21442	0.00
07/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25691	25152	25691	25152	0.00
07/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	14	17	14	17	0.00
07/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24544	23998	24544	23998	0.00
07/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28868	28329	28868	28329	0.00
07/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38482	37943	38482	37943	0.00
07/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35263	34724	35263	34724	0.00
07/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32059	31520	32059	31520	0.00
07/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
07/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	32323	31775	32323	31775	0.00
07/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	2	3	2	3	0.00
07/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29717	29169	29717	29169	0.00
07/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	6	7	6	7	0.00
07/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	27123	26576	27123	26576	0.00
07/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4597	16079	4597	16079	0.00
07/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	6036	17039	6036	17039	0.00
07/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4423	15893	4423	15893	0.00
07/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	6250	17240	6250	17240	0.00
07/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3772	15161	3772	15161	0.00
07/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	7150	18060	7150	18060	0.00
07/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5531	17030	5531	17030	0.00
07/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	5037	16057	5037	16057	0.00
07/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	5978	19691	5978	19691	0.00
07/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6743	20082	6743	20082	0.00
07/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5849	19559	5849	19559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6886	20222	6886	20222	0.00
07/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5351	19035	5351	19035	0.00
07/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	7477	20787	7477	20787	0.00
07/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6649	20359	6649	20359	0.00
07/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	6058	19394	6058	19394	0.00
07/09/2006	R201 On 01-February-07			Bond Future	8.8900	8.8240	100.3143	100.6982	0.00
07/09/2006	R201 On 03-May-07			Bond Future	8.8900	8.8150	102.5583	102.9447	0.00
07/09/2006	R201 On 02-August-07			Bond Future	8.8700	8.7990	100.4609	100.8440	0.00
07/09/2006	R201 On 02-November-06			Bond Future	8.8900	8.8190	102.5306	102.9116	26.00
07/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	17160	19013	17160	19013	0.00
07/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25136	23151	25136	23151	0.00
07/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	24872	16216	24872	16216	0.00
07/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	29554	17034	29554	17034	0.00
07/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	29400	19151	29400	19151	0.00
07/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	33177	19098	33177	19098	0.00
07/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	9281	11047	9281	11047	0.00
07/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	17034	14990	17034	14990	0.00
07/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	14654	16340	14654	16340	0.00
07/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28256	26104	28256	26104	0.00
07/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	7072	8566	7072	8566	0.00
07/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	20575	18259	20575	18259	0.00
07/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	12376	13895	12376	13895	0.00
07/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31645	29325	31645	29325	0.00
07/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5242	6472	5242	6472	0.00
07/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	24538	21958	24538	21958	0.00
07/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	13486	15089	13486	15089	0.00
07/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29917	27681	29917	27681	0.00
07/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6111	7471	6111	7471	0.00
07/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	22505	20056	22505	20056	0.00
07/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	11323	12758	11323	12758	0.00
07/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	33441	31038	33441	31038	0.00
07/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4462	5566	4462	5566	0.00
07/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	26671	23965	26671	23965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	24608	26861	24608	26861	0.00
07/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18693	17108	18693	17108	0.00
07/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	16629	19049	16629	19049	0.00
07/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	10190	8801	10190	8801	0.00
07/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	6952	7987	6952	7987	0.00
07/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	43469	40665	43469	40665	0.00
07/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1767	2335	1767	2335	0.00
07/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	38701	35459	38701	35459	0.00
07/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	562	795	562	795	0.00
07/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	52495	48919	52495	48919	0.00
07/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3889	4571	3889	4571	0.00
07/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	55066	51910	55066	51910	0.00
07/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	1961	2367	1961	2367	0.00
07/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	68066	64634	68066	64634	0.00
07/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	138	211	138	211	0.00
07/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	67352	63615	67352	63615	0.00
07/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	30	50	30	50	0.00
07/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	82811	79021	82811	79021	0.00
07/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	994	1227	994	1227	0.00
07/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	82300	78695	82300	78695	0.00
07/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	5	10	5	10	0.00
07/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	98645	94840	98645	94840	0.00
07/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	468	591	468	591	0.00
07/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	97253	93538	97253	93538	0.00
07/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	204	264	204	264	0.00
07/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	112752	108974	112752	108974	0.00
07/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
07/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	114799	110990	114799	110990	0.00
07/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	131261	127451	131261	127451	0.00
07/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	26073	29023	26073	29023	0.00
07/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5700	4840	5700	4840	0.00
07/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	82	109	82	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	128683	124871	128683	124871	0.00
07/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	33269	35874	33269	35874	0.00
07/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13710	12477	13710	12477	0.00
07/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	23637	14927	23637	14927	0.00
07/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	31054	18481	31054	18481	0.00
07/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	22441	13706	22441	13706	0.00
07/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	32603	20004	32603	20004	0.00
07/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	18048	9481	18048	9481	0.00
07/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	39287	26856	39287	26856	0.00
07/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	30199	22029	30199	22029	0.00
07/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	24035	12002	24035	12002	0.00
07/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	28175	17869	28175	17869	0.00
07/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	34624	20487	34624	20487	0.00
07/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	26982	16642	26982	16642	0.00
07/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	36111	21941	36111	21941	0.00
07/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	22530	12283	22530	12283	0.00
07/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	42473	28395	42473	28395	0.00
07/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	34615	24820	34615	24820	0.00
07/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	27798	14172	27798	14172	0.00
07/09/2006	R203 On 01-February-07			Bond Future	8.8400	8.7710	99.2605	99.7180	0.00
07/09/2006	R203 On 03-May-07			Bond Future	8.8300	8.7610	97.3022	97.7603	0.00
07/09/2006	R203 On 02-August-07			Bond Future	8.8200	8.7440	99.5068	99.9653	0.00
07/09/2006	R203 On 02-November-06			Bond Future	8.8300	8.7670	97.1723	97.6163	0.00
07/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	14951	17190	14951	17190	0.00
07/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	20925	18588	20925	18588	0.00
07/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	19617	15426	19617	15426	0.00
07/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	24921	16148	24921	16148	0.00
07/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	24576	19150	24576	19150	0.00
07/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	28773	18761	28773	18761	0.00
07/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	8306	10430	8306	10430	0.00
07/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	13894	11578	13894	11578	0.00
07/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	10982	12817	10982	12817	0.00
07/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	27022	24282	27022	24282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	4799	6289	4799	6289	0.00
07/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	20596	17646	20596	17646	0.00
07/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	12215	14183	12215	14183	0.00
07/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	24884	22277	24884	22277	0.00
07/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	5820	7515	5820	7515	0.00
07/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	18198	15453	18198	15453	0.00
07/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	9837	11541	9837	11541	0.00
07/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	29264	26393	29264	26393	0.00
07/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	3916	5211	3916	5211	0.00
07/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	23148	20003	23148	20003	0.00
07/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	8779	10355	8779	10355	0.00
07/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	31608	28608	31608	28608	0.00
07/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	3161	4274	3161	4274	0.00
07/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	25844	22518	25844	22518	0.00
07/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	23376	26280	23376	26280	0.00
07/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	12877	11205	12877	11205	0.00
07/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	912	1347	912	1347	0.00
07/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	41096	37091	41096	37091	0.00
07/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	4685	5686	4685	5686	0.00
07/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	44761	41187	44761	41187	0.00
07/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2251	2820	2251	2820	0.00
07/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	59978	55971	59978	55971	0.00
07/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	193	315	193	315	0.00
07/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	58293	53976	58293	53976	0.00
07/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	966	1252	966	1252	0.00
07/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	76756	72466	76756	72466	0.00
07/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	29	53	29	53	0.00
07/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	76473	72058	76473	72058	0.00
07/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	367	494	367	494	0.00
07/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	94644	90195	94644	90195	0.00
07/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	3	6	3	6	0.00
07/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	95230	90793	95230	90793	0.00
07/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	123	172	123	172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	113322	108795	113322	108795	0.00
07/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
07/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	114460	110021	114460	110021	0.00
07/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	134156	129716	134156	129716	0.00
07/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	174985	170545	174985	170545	0.00
07/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	154326	149887	154326	149887	0.00
07/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
07/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	172693	168119	172693	168119	0.00
07/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9	14	9	14	0.00
07/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	152403	147832	152403	147832	0.00
07/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	36	52	36	52	0.00
07/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	132603	128044	132603	128044	0.00
07/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	18172	13884	18172	13884	0.00
07/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	26768	17900	26768	17900	0.00
07/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	21133	17069	21133	17069	0.00
07/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	23158	14513	23158	14513	0.00
07/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	13086	8729	13086	8729	0.00
07/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	35004	26066	35004	26066	0.00
07/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	27886	24623	27886	24623	0.00
07/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	16945	9101	16945	9101	0.00
07/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	23109	17591	23109	17591	0.00
07/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	30551	20448	30551	20448	0.00
07/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	26098	20788	26098	20788	0.00
07/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	27065	17169	27065	17169	0.00
07/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	17801	12173	17801	12173	0.00
07/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	38366	28153	38366	28153	0.00
07/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	32734	28129	32734	28129	0.00
07/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	20920	11730	20920	11730	0.00
07/09/2006	R204 On 01-February-07			Bond Future	8.8200	8.7500	95.0636	95.5465	0.00
07/09/2006	R204 On 03-May-07			Bond Future	8.8100	8.7410	97.1920	97.6767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R204 On 02-August-07			Bond Future	8.8000	8.7270	95.3480	95.8343	0.00
07/09/2006	R204 On 02-November-06			Bond Future	8.8200	8.7490	97.0197	97.4940	0.00
07/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	24312	26815	24312	26815	0.00
07/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29141	26815	29141	26815	0.00
07/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	32591	16074	32591	16074	0.00
07/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	36813	15449	36813	15449	0.00
07/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	38336	18960	38336	18960	0.00
07/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	41620	17381	41620	17381	0.00
07/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	13502	15942	13502	15942	0.00
07/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	18174	15871	18174	15871	0.00
07/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	20926	23222	20926	23222	0.00
07/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32813	30281	32813	30281	0.00
07/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	10409	12503	10409	12503	0.00
07/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	22220	19571	22220	19571	0.00
07/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	19335	21526	19335	21526	0.00
07/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34778	32140	34778	32140	0.00
07/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	9044	10965	9044	10965	0.00
07/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	24452	21630	24452	21630	0.00
07/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	16363	18342	16363	18342	0.00
07/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	38972	36122	38972	36122	0.00
07/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	6674	8255	6674	8255	0.00
07/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	29331	26169	29331	26169	0.00
07/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	17814	19899	17814	19899	0.00
07/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	36831	34087	36831	34087	0.00
07/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	7800	9549	7800	9549	0.00
07/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	26823	23829	26823	23829	0.00
07/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	34102	37090	34102	37090	0.00
07/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21592	19751	21592	19751	0.00
07/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	23410	26643	23410	26643	0.00
07/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10550	9040	10550	9040	0.00
07/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	10303	11765	10303	11765	0.00
07/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	51147	47779	51147	47779	0.00
07/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2716	3559	2716	3559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	43826	39925	43826	39925	0.00
07/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	880	1236	880	1236	0.00
07/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	60922	56535	60922	56535	0.00
07/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	5931	6923	5931	6923	0.00
07/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	65475	61638	65475	61638	0.00
07/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3071	3677	3071	3677	0.00
07/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	81797	77574	81797	77574	0.00
07/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	219	334	219	334	0.00
07/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	79689	75060	79689	75060	0.00
07/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1594	1951	1594	1951	0.00
07/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	99997	95525	99997	95525	0.00
07/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	48	79	48	79	0.00
07/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	99454	94742	99454	94742	0.00
07/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	8	15	8	15	0.00
07/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	119875	115138	119875	115138	0.00
07/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	768	961	768	961	0.00
07/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	119355	114720	119355	114720	0.00
07/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
07/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	140868	136126	140868	136126	0.00
07/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	341	438	341	438	0.00
07/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	139637	134905	139637	134905	0.00
07/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	184552	179809	184552	179809	0.00
07/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	162423	157680	162423	157680	0.00
07/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	52	71	52	71	0.00
07/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	182399	177588	182399	177588	0.00
07/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	140	184	140	184	0.00
07/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	160684	155899	160684	155899	0.00
07/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	31008	14402	31008	14402	0.00
07/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	38709	17256	38709	17256	0.00
07/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	34221	17860	34221	17860	0.00
07/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	34981	13773	34981	13773	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	25152	8845	25152	8845	0.00
07/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	46943	25789	46943	25789	0.00
07/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	41201	26085	41201	26085	0.00
07/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	28282	8319	28282	8319	0.00
07/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	36757	17279	36757	17279	0.00
07/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	43478	19137	43478	19137	0.00
07/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	39953	20737	39953	20737	0.00
07/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	39817	15737	39817	15737	0.00
07/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	46802	28752	46802	28752	0.00
07/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	33148	10235	33148	10235	0.00
07/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	30836	11507	30836	11507	0.00
07/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	51475	27282	51475	27282	0.00
07/09/2006	R207 On 01-February-07			Bond Future	8.8000	8.7270	88.6335	89.1120	0.00
07/09/2006	R207 On 03-May-07			Bond Future	8.7900	8.7190	90.6138	91.1022	0.00
07/09/2006	R207 On 02-August-07			Bond Future	8.7800	8.7070	89.0242	89.5084	0.00
07/09/2006	R207 On 02-November-06			Bond Future	8.7900	8.7280	90.3336	90.8023	0.00
07/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	17682	20162	17682	20162	0.00
07/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	20845	18539	20845	18539	0.00
07/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	22059	14058	22059	14058	0.00
07/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	28275	15390	28275	15390	0.00
07/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	26329	16738	26329	16738	0.00
07/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	31656	17224	31656	17224	0.00
07/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	5619	7962	5619	7962	0.00
07/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	8740	6395	8740	6395	0.00
07/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	14607	16808	14607	16808	0.00
07/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	24853	22269	24853	22269	0.00
07/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	3113	4730	3113	4730	0.00
07/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	13384	10314	13384	10314	0.00
07/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	11904	13830	11904	13830	0.00
07/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	29311	26452	29311	26452	0.00
07/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	1546	2542	1546	2542	0.00
07/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	19047	15355	19047	15355	0.00
07/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	13209	15272	13209	15272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	27026	24304	27026	24304	0.00
07/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	2226	3514	2226	3514	0.00
07/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	16102	12702	16102	12702	0.00
07/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	10689	12481	10689	12481	0.00
07/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	31707	28713	31707	28713	0.00
07/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	1043	1788	1043	1788	0.00
07/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	22188	18246	22188	18246	0.00
07/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	9564	11224	9564	11224	0.00
07/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	34211	31086	34211	31086	0.00
07/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	682	1222	682	1222	0.00
07/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	25492	21345	25492	21345	0.00
07/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	5901	7076	5901	7076	0.00
07/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	45267	41656	45267	41656	0.00
07/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	90	195	90	195	0.00
07/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	39764	35182	39764	35182	0.00
07/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	2948	3640	2948	3640	0.00
07/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	61170	57077	61170	57077	0.00
07/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	3	9	3	9	0.00
07/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	58727	54046	58727	54046	0.00
07/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1321	1684	1321	1684	0.00
07/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	78924	74502	78924	74502	0.00
07/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	78312	73625	78312	73625	0.00
07/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	527	695	527	695	0.00
07/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	98051	93434	98051	93434	0.00
07/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	98454	93767	98454	93767	0.00
07/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	119169	114481	119169	114481	0.00
07/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	186	254	186	254	0.00
07/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	118188	113472	118188	113472	0.00
07/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	58	82	58	82	0.00
07/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	139114	134353	139114	134353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	140474	135787	140474	135787	0.00
07/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	162389	157701	162389	157701	0.00
07/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	16445	20378	16445	20378	0.00
07/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2032	1277	2032	1277	0.00
07/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	16	23	16	23	0.00
07/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	160720	155942	160720	155942	0.00
07/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	26979	30131	26979	30131	0.00
07/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12765	11131	12765	11131	0.00
07/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	4	6	4	6	0.00
07/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	182967	178184	182967	178184	0.00
07/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	23662	15795	23662	15795	0.00
07/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	26378	13628	26378	13628	0.00
07/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	25333	17655	25333	17655	0.00
07/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	24568	12007	24568	12007	0.00
07/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	16339	8344	16339	8344	0.00
07/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	36741	23861	36741	23861	0.00
07/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	32683	26249	32683	26249	0.00
07/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	18181	6863	18181	6863	0.00
07/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	27936	18478	27936	18478	0.00
07/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	29800	15499	29800	15499	0.00
07/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	29601	20320	29601	20320	0.00
07/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	28018	13896	28018	13896	0.00
07/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	20475	10821	20475	10821	0.00
07/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	39844	25349	39844	25349	0.00
07/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	36815	28666	36815	28666	0.00
07/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	21627	8637	21627	8637	0.00
08/09/2006	GOVI On 01-February-07			jGovi	239.2700	239.2610	239.2740	239.2610	0.00
08/09/2006	GOVI On 03-May-07			jGovi	244.6000	244.6050	244.6030	244.6050	0.00
08/09/2006	GOVI On 02-August-07			jGovi	250.1200	250.1500	250.1240	250.1500	0.00
08/09/2006	GOVI On 02-November-06			jGovi	234.2600	234.2400	234.2600	234.2400	901.00
08/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	94060	93959	94060	93959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	1320	1349	1320	1349	0.00
08/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	99617	99663	99617	99663	0.00
08/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	3587	3613	3587	3613	0.00
08/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	102900	103155	102900	103155	0.00
08/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	6660	6655	6660	6655	0.00
08/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	44887	44782	44887	44782	0.00
08/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	2287	2382	2287	2382	0.00
08/09/2006	J153 On 31-August-10			jSwap	9.4100	9.4030	0.0625	0.0625	0.00
08/09/2006	J157 On 15-September-15			jSwap	9.1300	9.1350	0.1059	0.1062	0.00
08/09/2006	J186 On 21-December-26			jSwap	9.0000	8.9860	0.1402	0.1394	0.00
08/09/2006	J194 On 28-February-08			jSwap	9.2400	9.2320	0.0238	0.0238	0.00
08/09/2006	J201 On 22-December-14			jSwap	9.2300	9.2380	0.1021	0.1023	0.00
08/09/2006	J203 On 15-September-17			jSwap	9.0900	9.0890	0.1156	0.1158	0.00
08/09/2006	J204 On 21-December-18			jSwap	9.1200	9.1200	0.1208	0.1208	0.00
08/09/2006	J207 On 15-January-20			jSwap	9.1100	9.1060	0.0855	0.0854	0.00
08/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
08/09/2006	JFRA On 01-February-07			jFra	9.2200	9.2240	0.0225	0.0225	0.00
08/09/2006	JFRA On 07-February-08			jFra	9.4300	9.4190	0.0230	0.0229	0.00
08/09/2006	JFRA On 03-May-07			jFra	9.4200	9.4200	0.0230	0.0229	0.00
08/09/2006	JFRA On 02-August-07			jFra	9.4900	9.4470	0.0231	0.0230	0.00
08/09/2006	JFRA On 02-November-06			jFra	8.7400	8.7580	0.0213	0.0214	0.00
08/09/2006	JFRA On 01-November-07			jFra	9.4800	9.5180	0.0248	0.0249	0.00
08/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4211	4233	4211	4233	0.00
08/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	31	31	31	31	0.00
08/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26121	26127	26121	26127	0.00
08/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21390	21428	21390	21428	0.00
08/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4760	4752	4760	4752	0.00
08/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	73	74	73	74	0.00
08/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4975	4885	4975	4885	0.00
08/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	133	142	133	142	0.00
08/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4236	4290	4236	4290	0.00
08/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	1	0	1	0	0.00
08/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5401	5483	5401	5483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	209	200	209	200	0.00
08/09/2006	JN02 On 01-February-07			jNote	9.4200	9.4230	0.1711	0.1710	0.00
08/09/2006	JN02 On 03-May-07			jNote	9.4500	9.4500	0.1715	0.1714	0.00
08/09/2006	JN02 On 02-August-07			jNote	9.4500	9.4510	0.1715	0.1714	0.00
08/09/2006	JN02 On 02-November-06			jNote	9.3300	9.3310	0.1696	0.1696	0.00
08/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16786	16817	16786	16817	0.00
08/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9093	9142	9093	9142	0.00
08/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17950	17955	17950	17955	0.00
08/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14270	14329	14270	14329	0.00
08/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20769	20779	20769	20779	0.00
08/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17090	17136	17090	17136	0.00
08/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	37965	38009	37965	38009	0.00
08/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	168	177	168	177	0.00
08/09/2006	JN05 On 01-February-07			jNote	9.3700	9.3760	0.3708	0.3709	0.00
08/09/2006	JN05 On 03-May-07			jNote	9.3700	9.3760	0.3706	0.3708	0.00
08/09/2006	JN05 On 02-August-07			jNote	9.3500	9.3630	0.3699	0.3703	0.00
08/09/2006	JN05 On 02-November-06			jNote	9.3400	9.3460	0.3702	0.3703	0.00
08/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	15165	15274	15165	15274	0.00
08/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	10302	10292	10302	10292	0.00
08/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	18538	18679	18538	18679	0.00
08/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	13756	13699	13756	13699	0.00
08/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	20974	21211	20974	21211	0.00
08/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	16903	16744	16903	16744	0.00
08/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	82967	83044	82967	83044	0.00
08/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
08/09/2006	JN10 On 01-February-07			jNote	9.1700	9.1730	0.5936	0.5937	0.00
08/09/2006	JN10 On 03-May-07			jNote	9.1600	9.1610	0.5929	0.5930	0.00
08/09/2006	JN10 On 02-August-07			jNote	9.1400	9.1400	0.5920	0.5921	0.00
08/09/2006	JN10 On 02-November-06			jNote	9.1600	9.1670	0.5937	0.5939	0.00
08/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	18727	18969	18727	18969	0.00
08/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	7852	7774	7852	7774	0.00
08/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	21546	21768	21546	21768	0.00
08/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	11446	11348	11446	11348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	23520	23729	23520	23729	0.00
08/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	14774	14663	14774	14663	0.00
08/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	123795	124203	123795	124203	0.00
08/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
08/09/2006	JROD On 31-January-07			jRod	8.2900	8.2960	0.0019	0.0016	0.00
08/09/2006	JROD On 28-February-07			jRod	8.5200	8.5270	0.0030	0.0027	0.00
08/09/2006	JROD On 30-March-07			jRod	8.3300	8.3340	0.0029	0.0026	0.00
08/09/2006	JROD On 30-April-07			jRod	8.5600	8.5490	0.0045	0.0041	0.00
08/09/2006	JROD On 31-May-07			jRod	8.7400	8.7220	0.0058	0.0054	0.00
08/09/2006	JROD On 29-September-06			jRod	7.5300	7.5330	0.0006	0.0010	0.00
08/09/2006	JROD On 31-October-06			jRod	7.8400	7.8480	0.0002	0.0002	0.00
08/09/2006	JROD On 30-November-06			jRod	8.1300	8.1390	0.0009	0.0005	0.00
08/09/2006	JROD On 29-December-06			jRod	7.9900	7.9940	0.0005	0.0001	0.00
08/09/2006	R153 On 01-February-07			Bond Future	9.0100	8.8290	117.6221	118.2055	0.00
08/09/2006	R153 On 03-May-07			Bond Future	8.8100	8.8040	114.2289	114.2380	0.00
08/09/2006	R153 On 02-August-07			Bond Future	8.7600	8.7570	116.8108	116.8306	0.00
08/09/2006	R153 On 02-November-06			Bond Future	8.8800	8.8880	115.4905	115.4630	418.00
08/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	8614	11195	8614	11195	0.00
08/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	17006	13754	17006	13754	0.00
08/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15134	15212	15134	15212	0.00
08/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	15346	15333	15346	15333	0.00
08/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18138	18266	18138	18266	0.00
08/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	18533	18463	18533	18463	0.00
08/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10065	9975	10065	9975	0.00
08/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5952	6136	5952	6136	0.00
08/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	13691	13766	13691	13766	0.00
08/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	16940	16924	16940	16924	0.00
08/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	17456	17581	17456	17581	0.00
08/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	19265	19192	19265	19192	0.00
08/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5585	5540	5585	5540	0.00
08/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	10063	10293	10063	10293	0.00
08/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	12543	15723	12543	15723	0.00
08/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	12865	10211	12865	10211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	6108	8201	6108	8201	0.00
08/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	21010	17269	21010	17269	0.00
08/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3119	3100	3119	3100	0.00
08/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	14530	14786	14530	14786	0.00
08/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	5564	7536	5564	7536	0.00
08/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	22101	18239	22101	18239	0.00
08/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	5047	6900	5047	6900	0.00
08/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	23222	19241	23222	19241	0.00
08/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2646	2632	2646	2632	0.00
08/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	15799	16059	15799	16059	0.00
08/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1020	1020	1020	1020	0.00
08/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	22932	23207	22932	23207	101.00
08/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2226	2216	2226	2216	0.00
08/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	17124	17389	17124	17389	0.00
08/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	3298	4694	3298	4694	0.00
08/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	28054	23617	28054	23617	0.00
08/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	1784	2689	1784	2689	0.00
08/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	34836	29907	34836	29907	0.00
08/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	309	312	309	312	0.00
08/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	31065	31342	31065	31342	0.00
08/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	861	1386	861	1386	0.00
08/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	42284	36975	42284	36975	0.00
08/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	69	71	69	71	0.00
08/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	39756	40032	39756	40032	0.00
08/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	428	725	428	725	0.00
08/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	50300	44764	50300	44764	0.00
08/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	14	15	14	15	0.00
08/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	48718	48994	48718	48994	0.00
08/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	198	354	198	354	0.00
08/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	58597	52920	58597	52920	0.00
08/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	3	2	3	0.00
08/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	57812	58087	57812	58087	0.00
08/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	85	161	85	161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	67091	61333	67091	61333	0.00
08/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	67005	67279	67005	67279	0.00
08/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	12	26	12	26	0.00
08/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	84471	78651	84471	78651	0.00
08/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	34	68	34	68	0.00
08/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	75726	69926	75726	69926	0.00
08/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	17298	21023	17298	21023	0.00
08/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	9622	7513	9622	7513	0.00
08/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	76289	76564	76289	76564	0.00
08/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	85665	85940	85665	85940	0.00
08/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	15908	15767	15908	15767	0.00
08/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3285	3419	3285	3419	0.00
08/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	14401	14478	14401	14478	0.00
08/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	16130	16116	16130	16116	0.00
08/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11077	11145	11077	11145	0.00
08/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	20431	20408	20431	20408	0.00
08/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	18292	18375	18292	18375	0.00
08/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	12462	12454	12462	12454	0.00
08/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	18836	18966	18836	18966	0.00
08/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	17820	17753	17820	17753	0.00
08/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	14889	15005	14889	15005	0.00
08/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	22376	22293	22376	22293	0.00
08/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	21790	21930	21790	21930	0.00
08/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	15152	15094	15152	15094	0.00
08/09/2006	R157 On 01-February-07			Bond Future	8.9200	8.8990	132.4894	132.6009	0.00
08/09/2006	R157 On 03-May-07			Bond Future	8.8900	8.8910	128.7174	128.7242	0.00
08/09/2006	R157 On 02-August-07			Bond Future	8.8800	8.8720	131.6231	131.6497	0.00
08/09/2006	R157 On 02-November-06			Bond Future	8.8900	8.8970	129.7944	129.7445	18.00
08/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	30832	31538	30832	31538	0.00
08/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	24929	24519	24929	24519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	30333	30436	30333	30436	0.00
08/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	36627	36661	36627	36661	0.00
08/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	22478	22643	22478	22643	0.00
08/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	27555	27454	27555	27454	0.00
08/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	20599	20456	20599	20456	0.00
08/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	12776	13133	12776	13133	0.00
08/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	21634	22223	21634	22223	0.00
08/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	33201	32674	33201	32674	0.00
08/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	11416	11353	11416	11353	0.00
08/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	21467	21904	21467	21904	0.00
08/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	18503	19042	18503	19042	0.00
08/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	37149	36572	37149	36572	0.00
08/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	8641	8603	8641	8603	20.00
08/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	25937	26399	25937	26399	20.00
08/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	3855	4045	3855	4045	250.00
08/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	77307	76381	77307	76381	0.00
08/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	11914	12327	11914	12327	150.00
08/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	48489	47787	48489	47787	0.00
08/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	55963	56865	55963	56865	0.00
08/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	12743	12529	12743	12529	150.00
08/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	15651	16139	15651	16139	0.00
08/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	41429	40802	41429	40802	0.00
08/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6349	6330	6349	6330	0.00
08/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	30946	31427	30946	31427	0.00
08/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	17042	17555	17042	17555	0.00
08/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	39247	38645	39247	38645	0.00
08/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	134	138	134	138	0.00
08/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	85181	85684	85181	85684	171.00
08/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5377	5366	5377	5366	0.00
08/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	33645	34134	33645	34134	100.00
08/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	7435	7408	7435	7408	0.00
08/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	28375	28848	28375	28848	0.00
08/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	14331	14794	14331	14794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	43694	43042	43694	43042	0.00
08/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	8809	9148	8809	9148	0.00
08/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	56303	55527	56303	55527	0.00
08/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2052	2061	2052	2061	0.00
08/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	48886	49395	48886	49395	0.00
08/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	614	623	614	623	0.00
08/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	66372	66881	66372	66881	0.00
08/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	4998	5227	4998	5227	0.00
08/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	70965	70078	70965	70078	0.00
08/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2519	2658	2519	2658	0.00
08/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	87306	86328	87306	86328	0.00
08/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	27	28	27	28	0.00
08/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	104735	105236	104735	105236	0.00
08/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1292	1373	1292	1373	0.00
08/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	105254	104220	105254	104220	0.00
08/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	4	5	4	5	0.00
08/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	124756	125256	124756	125256	0.00
08/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	616	660	616	660	0.00
08/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	124117	123046	124117	123046	0.00
08/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	166016	166515	166016	166515	0.00
08/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
08/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	145185	145685	145185	145685	0.00
08/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	32454	32218	32454	32218	0.00
08/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7091	7354	7091	7354	0.00
08/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	46180	45854	46180	45854	0.00
08/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3605	3779	3605	3779	0.00
08/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	61175	60780	61175	60780	0.00
08/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1708	1813	1708	1813	0.00
08/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	272	294	272	294	0.00
08/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	143684	142591	143684	142591	0.00
08/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	41524	42330	41524	42330	0.00
08/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18471	18161	18471	18161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	53462	54349	53462	54349	0.00
08/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13571	13343	13571	13343	0.00
08/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	66298	67249	66298	67249	0.00
08/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9878	9714	9878	9714	0.00
08/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4517	4513	4517	4513	0.00
08/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	36471	36966	36471	36966	0.00
08/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	28789	28891	28789	28891	0.00
08/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	38521	38554	38521	38554	0.00
08/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	27295	27395	27295	27395	0.00
08/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	40478	40510	40478	40510	0.00
08/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	21821	21915	21821	21915	0.00
08/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	48932	48958	48932	48958	0.00
08/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	37005	37112	37005	37112	0.00
08/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	29670	29709	29670	29709	0.00
08/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	36114	36303	36114	36303	0.00
08/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	44546	44469	44546	44469	0.00
08/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	34615	34801	34615	34801	0.00
08/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	46415	46335	46415	46335	0.00
08/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	29013	29184	29013	29184	0.00
08/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	54402	54306	54402	54306	0.00
08/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	44184	44390	44184	44390	0.00
08/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	35958	35898	35958	35898	0.00
08/09/2006	R186 On 01-February-07			Bond Future	8.6600	8.6600	118.6399	118.6399	0.00
08/09/2006	R186 On 03-May-07			Bond Future	8.6500	8.6490	121.2873	121.2979	0.00
08/09/2006	R186 On 02-August-07			Bond Future	8.6400	8.6340	118.7153	118.7364	0.00
08/09/2006	R186 On 02-November-06			Bond Future	8.6600	8.6610	121.3444	121.3444	59.00
08/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	45032	45169	45032	45169	0.00
08/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35503	35640	35503	35640	0.00
08/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	46114	46273	46114	46273	0.00
08/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	56796	56849	56796	56849	0.00
08/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	54545	54740	54545	54740	0.00
08/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	63685	63669	63685	63669	0.00
08/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	28660	28871	28660	28871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19184	19395	19184	19395	0.00
08/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	31464	31597	31464	31597	0.00
08/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	48705	48838	48705	48838	0.00
08/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	15586	15788	15586	15788	0.00
08/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	33035	33236	33035	33236	0.00
08/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	21971	22092	21971	22092	0.00
08/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	61319	61440	61319	61440	0.00
08/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	8183	8345	8183	8345	0.00
08/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	47871	48033	47871	48033	0.00
08/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	19882	19999	19882	19999	0.00
08/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	64856	64973	64856	64973	0.00
08/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	6792	6941	6792	6941	0.00
08/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	52140	52289	52140	52289	0.00
08/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	18033	18146	18033	18146	0.00
08/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	68672	68786	68672	68786	0.00
08/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	5627	5763	5627	5763	0.00
08/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	56676	56812	56676	56812	0.00
08/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	11740	11835	11740	11835	0.00
08/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	85448	85543	85448	85543	0.00
08/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2387	2471	2387	2471	0.00
08/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	76652	76736	76652	76736	0.00
08/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	6245	6314	6245	6314	0.00
08/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	109735	109804	109735	109804	0.00
08/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	631	665	631	665	0.00
08/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	104874	104908	104874	104908	0.00
08/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	2897	2940	2897	2940	0.00
08/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	137260	137302	137260	137302	0.00
08/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	119	128	119	128	0.00
08/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	135448	135457	135448	135457	0.00
08/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1345	1370	1345	1370	0.00
08/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	167718	167744	167718	167744	0.00
08/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	19	21	19	21	0.00
08/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	167591	167593	167591	167593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	566	580	566	580	0.00
08/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	200139	200153	200139	200153	0.00
08/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	3	2	3	0.00
08/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	201024	201024	201024	201024	0.00
08/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	215	221	215	221	0.00
08/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	234227	234234	234227	234234	0.00
08/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	235732	235732	235732	235732	0.00
08/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	45828	46011	45828	46011	0.00
08/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10363	10546	10363	10546	0.00
08/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	271759	271759	271759	271759	0.00
08/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	73	76	73	76	0.00
08/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	269820	269823	269820	269823	0.00
08/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	60985	61117	60985	61117	0.00
08/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25607	25739	25607	25739	0.00
08/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	43751	43908	43751	43908	0.00
08/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	59830	59882	59830	59882	0.00
08/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	41461	41616	41461	41616	0.00
08/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	62975	63024	62975	63024	0.00
08/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	33035	33180	33035	33180	0.00
08/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	76676	76715	76676	76715	0.00
08/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	56272	56437	56272	56437	0.00
08/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	45738	45797	45738	45797	0.00
08/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	52165	52357	52165	52357	0.00
08/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	66669	66650	66669	66650	0.00
08/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	49845	50034	49845	50034	0.00
08/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	69752	69729	69752	69729	0.00
08/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	41180	41356	41180	41356	0.00
08/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	83074	83037	83074	83037	0.00
08/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	64649	64855	64649	64855	0.00
08/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	52699	52694	52699	52694	0.00
08/09/2006	R194 On 01-February-07			Bond Future	9.1300	9.1670	105.2393	105.2044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R194 On 03-May-07			Bond Future	9.1500	9.1860	102.5017	102.4723	0.00
08/09/2006	R194 On 02-August-07			Bond Future	9.1000	9.1410	104.8181	104.7980	0.00
08/09/2006	R194 On 02-November-06			Bond Future	9.0300	9.0620	103.0268	102.9889	0.00
08/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2616	2505	2616	2505	0.00
08/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6436	6675	6436	6675	0.00
08/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5674	5531	5674	5531	0.00
08/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4885	5037	4885	5037	0.00
08/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6198	6108	6198	6108	0.00
08/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6491	6602	6491	6602	0.00
08/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	869	806	869	806	0.00
08/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6167	6483	6167	6483	0.00
08/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4904	4775	4904	4775	0.00
08/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5662	5827	5662	5827	0.00
08/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2416	2311	2416	2311	0.00
08/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6738	6983	6738	6983	0.00
08/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2226	2127	2226	2127	0.00
08/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	7050	7300	7050	7300	0.00
08/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1712	1630	1712	1630	0.00
08/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	8044	8312	8044	8312	0.00
08/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	605	559	605	559	0.00
08/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7138	7471	7138	7471	0.00
08/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	729	674	729	674	0.00
08/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6644	6969	6644	6969	0.00
08/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1038	983	1038	983	0.00
08/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9892	10186	9892	10186	0.00
08/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	205	187	205	187	0.00
08/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9834	10196	9834	10196	0.00
08/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	51	46	51	46	0.00
08/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12790	13164	12790	13164	0.00
08/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	575	540	575	540	0.00
08/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11959	12274	11959	12274	0.00
08/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9	8	9	8	0.00
08/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15870	16249	15870	16249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	285	265	285	265	0.00
08/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14210	14539	14210	14539	0.00
08/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	150	139	150	139	0.00
08/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16625	16963	16625	16963	0.00
08/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	2	1	2	1	0.00
08/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18999	19378	18999	19378	0.00
08/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	75	69	75	69	0.00
08/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19108	19452	19108	19452	0.00
08/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22148	22527	22148	22527	0.00
08/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	35	32	35	32	0.00
08/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21637	21983	21637	21983	0.00
08/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25311	25691	25311	25691	0.00
08/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	15	14	15	14	0.00
08/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24196	24544	24196	24544	0.00
08/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28488	28868	28488	28868	0.00
08/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38102	38482	38102	38482	0.00
08/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34884	35263	34884	35263	0.00
08/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31679	32059	31679	32059	0.00
08/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
08/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31974	32323	31974	32323	0.00
08/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	2	2	2	2	0.00
08/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29369	29717	29369	29717	0.00
08/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	6	6	6	6	0.00
08/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26775	27123	26775	27123	0.00
08/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4722	4597	4722	4597	0.00
08/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5867	6036	5867	6036	0.00
08/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4545	4423	4545	4423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	6078	6250	6078	6250	0.00
08/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3880	3772	3880	3772	0.00
08/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6965	7150	6965	7150	0.00
08/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6066	5978	6066	5978	0.00
08/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6631	6743	6631	6743	0.00
08/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5935	5849	5935	5849	0.00
08/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6772	6886	6772	6886	0.00
08/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5432	5351	5432	5351	0.00
08/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	7357	7477	7357	7477	0.00
08/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6744	6649	6744	6649	0.00
08/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5952	6058	5952	6058	0.00
08/09/2006	R201 On 01-February-07			Bond Future	8.8900	8.8930	100.3143	100.3143	0.00
08/09/2006	R201 On 03-May-07			Bond Future	8.8900	8.8860	102.5529	102.5583	0.00
08/09/2006	R201 On 02-August-07			Bond Future	8.8800	8.8710	100.4397	100.4609	0.00
08/09/2006	R201 On 02-November-06			Bond Future	8.8900	8.8860	102.5363	102.5306	26.00
08/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	24535	24608	24535	24608	0.00
08/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18620	18693	18620	18693	0.00
08/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	24788	24872	24788	24872	0.00
08/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	29525	29554	29525	29554	0.00
08/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	29247	29400	29247	29400	0.00
08/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	33237	33177	33237	33177	0.00
08/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	16547	16629	16547	16629	0.00
08/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	10051	10190	10051	10190	0.00
08/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	17089	17160	17089	17160	0.00
08/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25065	25136	25065	25136	0.00
08/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	9193	9281	9193	9281	0.00
08/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	16889	17034	16889	17034	0.00
08/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	14586	14654	14586	14654	0.00
08/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28188	28256	28188	28256	0.00
08/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	6988	7072	6988	7072	0.00
08/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	20434	20575	20434	20575	0.00
08/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	12311	12376	12311	12376	0.00
08/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31580	31645	31580	31645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5164	5242	5164	5242	0.00
08/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	24403	24538	24403	24538	0.00
08/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	13419	13486	13419	13486	0.00
08/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29850	29917	29850	29917	0.00
08/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6029	6111	6029	6111	0.00
08/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	22366	22505	22366	22505	0.00
08/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	11259	11323	11259	11323	0.00
08/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	33377	33441	33377	33441	0.00
08/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4389	4462	4389	4462	0.00
08/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	26540	26671	26540	26671	0.00
08/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	6899	6952	6899	6952	0.00
08/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	43416	43469	43416	43469	0.00
08/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1720	1767	1720	1767	0.00
08/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	38597	38701	38597	38701	0.00
08/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	539	562	539	562	0.00
08/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	52416	52495	52416	52495	0.00
08/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3849	3889	3849	3889	0.00
08/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	55026	55066	55026	55066	0.00
08/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	1935	1961	1935	1961	0.00
08/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	68040	68066	68040	68066	0.00
08/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	130	138	130	138	0.00
08/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	67287	67352	67287	67352	0.00
08/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	28	30	28	30	0.00
08/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	82752	82811	82752	82811	0.00
08/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	978	994	978	994	0.00
08/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	82284	82300	82284	82300	0.00
08/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	5	5	5	5	0.00
08/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	98588	98645	98588	98645	0.00
08/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	458	468	458	468	0.00
08/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	97243	97253	97243	97253	0.00
08/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	199	204	199	204	0.00
08/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	112747	112752	112747	112752	0.00
08/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	114742	114799	114742	114799	0.00
08/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	131204	131261	131204	131261	0.00
08/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	26014	26073	26014	26073	0.00
08/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5584	5700	5584	5700	0.00
08/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	79	82	79	82	0.00
08/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	128680	128683	128680	128683	0.00
08/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	33198	33269	33198	33269	0.00
08/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13640	13710	13640	13710	0.00
08/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	23554	23637	23554	23637	0.00
08/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	31026	31054	31026	31054	0.00
08/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	22360	22441	22360	22441	0.00
08/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	32576	32603	32576	32603	0.00
08/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	17972	18048	17972	18048	0.00
08/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	39265	39287	39265	39287	0.00
08/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	30113	30199	30113	30199	0.00
08/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	24003	24035	24003	24035	0.00
08/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	28025	28175	28025	28175	0.00
08/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	34686	34624	34686	34624	0.00
08/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	26835	26982	26835	26982	0.00
08/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	36177	36111	36177	36111	0.00
08/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	22396	22530	22396	22530	0.00
08/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	42551	42473	42551	42473	0.00
08/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	34451	34615	34451	34615	0.00
08/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	27846	27798	27846	27798	0.00
08/09/2006	R203 On 01-February-07			Bond Future	8.8400	8.8400	99.2605	99.2605	0.00
08/09/2006	R203 On 03-May-07			Bond Future	8.8300	8.8310	97.2957	97.3022	0.00
08/09/2006	R203 On 02-August-07			Bond Future	8.8200	8.8150	99.4939	99.5068	0.00
08/09/2006	R203 On 02-November-06			Bond Future	8.8300	8.8330	97.1723	97.1723	0.00
08/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	14891	14951	14891	14951	0.00
08/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	20865	20925	20865	20925	0.00
08/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	21054	21133	21054	21133	0.00
08/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	23145	23158	23145	23158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	25993	26098	25993	26098	0.00
08/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	27088	27065	27088	27065	0.00
08/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	8211	8306	8211	8306	0.00
08/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	13799	13894	13799	13894	0.00
08/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	19540	19617	19540	19617	0.00
08/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	24909	24921	24909	24921	0.00
08/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	24473	24576	24473	24576	0.00
08/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	28798	28773	28798	28773	0.00
08/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	10925	10982	10925	10982	0.00
08/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	26965	27022	26965	27022	0.00
08/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	4716	4799	4716	4799	0.00
08/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	20513	20596	20513	20596	0.00
08/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	12157	12215	12157	12215	0.00
08/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	24826	24884	24826	24884	0.00
08/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	5732	5820	5732	5820	0.00
08/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	18110	18198	18110	18198	0.00
08/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	9782	9837	9782	9837	0.00
08/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	29209	29264	29209	29264	0.00
08/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	3839	3916	3839	3916	0.00
08/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	23071	23148	23071	23148	0.00
08/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	8725	8779	8725	8779	0.00
08/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	31554	31608	31554	31608	0.00
08/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	3091	3161	3091	3161	0.00
08/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	25774	25844	25774	25844	0.00
08/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	23318	23376	23318	23376	0.00
08/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	12819	12877	12819	12877	0.00
08/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	878	912	878	912	0.00
08/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	41062	41096	41062	41096	0.00
08/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	4643	4685	4643	4685	0.00
08/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	44720	44761	44720	44761	0.00
08/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2223	2251	2223	2251	0.00
08/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	59950	59978	59950	59978	0.00
08/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	182	193	182	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	58282	58293	58282	58293	0.00
08/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	950	966	950	966	0.00
08/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	76740	76756	76740	76756	0.00
08/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	27	29	27	29	0.00
08/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	76471	76473	76471	76473	0.00
08/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	359	367	359	367	0.00
08/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	94636	94644	94636	94644	0.00
08/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	3	3	3	3	0.00
08/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	95230	95230	95230	95230	0.00
08/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	119	123	119	123	0.00
08/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	113318	113322	113318	113322	0.00
08/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	114460	114460	114460	114460	0.00
08/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	134156	134156	134156	134156	0.00
08/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	174985	174985	174985	174985	0.00
08/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	154326	154326	154326	154326	0.00
08/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
08/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	172693	172693	172693	172693	0.00
08/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9	9	9	9	0.00
08/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	152403	152403	152403	152403	0.00
08/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	35	36	35	36	0.00
08/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	132602	132603	132602	132603	0.00
08/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	18096	18172	18096	18172	0.00
08/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	26758	26768	26758	26768	0.00
08/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	13019	13086	13019	13086	0.00
08/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	35002	35004	35002	35004	0.00
08/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	27802	27886	27802	27886	0.00
08/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	16926	16945	16926	16945	0.00
08/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	23009	23109	23009	23109	0.00
08/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	30579	30551	30579	30551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	17712	17801	17712	17801	0.00
08/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	38405	38366	38405	38366	0.00
08/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	32619	32734	32619	32734	0.00
08/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	20934	20920	20934	20920	0.00
08/09/2006	R204 On 01-February-07			Bond Future	8.8200	8.8190	95.0636	95.0636	0.00
08/09/2006	R204 On 03-May-07			Bond Future	8.8100	8.8110	97.1851	97.1920	0.00
08/09/2006	R204 On 02-August-07			Bond Future	8.8000	8.7980	95.3343	95.3480	0.00
08/09/2006	R204 On 02-November-06			Bond Future	8.8200	8.8160	97.0267	97.0197	0.00
08/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	24221	24312	24221	24312	0.00
08/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29051	29141	29051	29141	0.00
08/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	34113	34221	34113	34221	0.00
08/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	34941	34981	34941	34981	0.00
08/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	39821	39953	39821	39953	0.00
08/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	39821	39817	39821	39817	0.00
08/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	13395	13502	13395	13502	0.00
08/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17996	18174	17996	18174	0.00
08/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	32484	32591	32484	32591	0.00
08/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	36775	36813	36775	36813	0.00
08/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	38206	38336	38206	38336	0.00
08/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	41626	41620	41626	41620	0.00
08/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	20837	20926	20837	20926	0.00
08/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32725	32813	32725	32813	0.00
08/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	10303	10409	10303	10409	0.00
08/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	22043	22220	22043	22220	0.00
08/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	19248	19335	19248	19335	0.00
08/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34691	34778	34691	34778	0.00
08/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	8940	9044	8940	9044	0.00
08/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	24277	24452	24277	24452	0.00
08/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	16279	16363	16279	16363	0.00
08/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	38888	38972	38888	38972	0.00
08/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	6578	6674	6578	6674	0.00
08/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	29164	29331	29164	29331	0.00
08/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	17728	17814	17728	17814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	36745	36831	36745	36831	0.00
08/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	7699	7800	7699	7800	0.00
08/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	26652	26823	26652	26823	0.00
08/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	34010	34102	34010	34102	0.00
08/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21500	21592	21500	21592	0.00
08/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	23317	23410	23317	23410	0.00
08/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10387	10550	10387	10550	0.00
08/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	10232	10303	10232	10303	0.00
08/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	51075	51147	51075	51147	0.00
08/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2651	2716	2651	2716	0.00
08/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	43690	43826	43690	43826	0.00
08/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	847	880	847	880	0.00
08/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	60818	60922	60818	60922	0.00
08/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	5876	5931	5876	5931	0.00
08/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	65420	65475	65420	65475	0.00
08/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3033	3071	3033	3071	0.00
08/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	81759	81797	81759	81797	0.00
08/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	207	219	207	219	0.00
08/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	79606	79689	79606	79689	0.00
08/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1569	1594	1569	1594	0.00
08/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	99972	99997	99972	99997	0.00
08/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	44	48	44	48	0.00
08/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	99379	99454	99379	99454	0.00
08/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	7	8	7	8	0.00
08/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	119803	119875	119803	119875	0.00
08/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	753	768	753	768	0.00
08/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	119340	119355	119340	119355	0.00
08/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
08/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	140797	140868	140797	140868	0.00
08/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	333	341	333	341	0.00
08/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	139629	139637	139629	139637	0.00
08/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	184481	184552	184481	184552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	162353	162423	162353	162423	0.00
08/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	51	52	51	52	0.00
08/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	182397	182399	182397	182399	0.00
08/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	136	140	136	140	0.00
08/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	160679	160684	160679	160684	0.00
08/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	30902	31008	30902	31008	0.00
08/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	38672	38709	38672	38709	0.00
08/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	25052	25152	25052	25152	0.00
08/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	46911	46943	46911	46943	0.00
08/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	41090	41201	41090	41201	0.00
08/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	28240	28282	28240	28282	0.00
08/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	36629	36757	36629	36757	0.00
08/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	43487	43478	43487	43478	0.00
08/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	46664	46802	46664	46802	0.00
08/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	33147	33148	33147	33148	0.00
08/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	30716	30836	30716	30836	0.00
08/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	51491	51475	51491	51475	0.00
08/09/2006	R207 On 01-February-07			Bond Future	8.8000	8.7950	88.6335	88.6335	0.00
08/09/2006	R207 On 03-May-07			Bond Future	8.7900	8.7890	90.6068	90.6138	0.00
08/09/2006	R207 On 02-August-07			Bond Future	8.7800	8.7770	89.0105	89.0242	0.00
08/09/2006	R207 On 02-November-06			Bond Future	8.7900	8.7940	90.3336	90.3336	0.00
08/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	17617	17682	17617	17682	0.00
08/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	20780	20845	20780	20845	0.00
08/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	25244	25333	25244	25333	0.00
08/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	24549	24568	24549	24568	0.00
08/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	29485	29601	29485	29601	0.00
08/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	28040	28018	28040	28018	0.00
08/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	5556	5619	5556	5619	0.00
08/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	8677	8740	8677	8740	0.00
08/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	21974	22059	21974	22059	0.00
08/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	28259	28275	28259	28275	0.00
08/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	26218	26329	26218	26329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	31683	31656	31683	31656	0.00
08/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	14543	14607	14543	14607	0.00
08/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	24789	24853	24789	24853	0.00
08/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	3059	3113	3059	3113	0.00
08/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	13331	13384	13331	13384	0.00
08/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	11842	11904	11842	11904	0.00
08/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	29249	29311	29249	29311	0.00
08/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	1507	1546	1507	1546	0.00
08/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	19008	19047	19008	19047	0.00
08/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	13146	13209	13146	13209	0.00
08/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	26963	27026	26963	27026	0.00
08/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	2179	2226	2179	2226	0.00
08/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	16055	16102	16055	16102	0.00
08/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	10629	10689	10629	10689	0.00
08/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	31646	31707	31646	31707	0.00
08/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	1011	1043	1011	1043	0.00
08/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	22156	22188	22156	22188	0.00
08/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	9505	9564	9505	9564	0.00
08/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	34153	34211	34153	34211	0.00
08/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	657	682	657	682	0.00
08/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	25468	25492	25468	25492	0.00
08/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	5852	5901	5852	5901	0.00
08/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	45218	45267	45218	45267	0.00
08/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	84	90	84	90	0.00
08/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	39758	39764	39758	39764	0.00
08/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	2914	2948	2914	2948	0.00
08/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	61136	61170	61136	61170	0.00
08/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	3	3	3	3	0.00
08/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	58727	58727	58727	58727	0.00
08/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1300	1321	1300	1321	0.00
08/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	78903	78924	78903	78924	0.00
08/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	78312	78312	78312	78312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	516	527	516	527	0.00
08/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	98040	98051	98040	98051	0.00
08/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	98454	98454	98454	98454	0.00
08/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	119169	119169	119169	119169	0.00
08/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	181	186	181	186	0.00
08/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	118184	118188	118184	118188	0.00
08/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	56	58	56	58	0.00
08/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	139112	139114	139112	139114	0.00
08/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	140474	140474	140474	140474	0.00
08/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	162389	162389	162389	162389	0.00
08/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	16400	16445	16400	16445	0.00
08/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1987	2032	1987	2032	0.00
08/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	15	16	15	16	0.00
08/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	160719	160720	160719	160720	0.00
08/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	26917	26979	26917	26979	0.00
08/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12703	12765	12703	12765	0.00
08/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	4	3	4	0.00
08/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	182967	182967	182967	182967	0.00
08/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	23575	23662	23575	23662	0.00
08/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	26361	26378	26361	26378	0.00
08/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	16262	16339	16262	16339	0.00
08/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	36733	36741	36733	36741	0.00
08/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	32590	32683	32590	32683	0.00
08/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	18157	18181	18157	18181	0.00
08/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	27823	27936	27823	27936	0.00
08/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	29824	29800	29824	29800	0.00
08/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	20375	20475	20375	20475	0.00
08/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	39882	39844	39882	39844	0.00
08/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	36690	36815	36690	36815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	21640	21627	21640	21627	0.00
11/09/2006	GOVI On 01-February-07			jGovi	239.0900	239.2740	239.0920	239.2740	0.00
11/09/2006	GOVI On 03-May-07			jGovi	244.4300	244.6030	244.4250	244.6030	0.00
11/09/2006	GOVI On 02-August-07			jGovi	249.9600	250.1240	249.9610	250.1240	0.00
11/09/2006	GOVI On 02-November-06			jGovi	233.9300	234.2600	233.9260	234.2600	901.00
11/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	92271	94060	92271	94060	0.00
11/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	1351	1320	1351	1320	0.00
11/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	97928	99617	97928	99617	0.00
11/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	3678	3587	3678	3587	0.00
11/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	101405	102900	101405	102900	0.00
11/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	6795	6660	6795	6660	0.00
11/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	41762	44887	41762	44887	0.00
11/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	2502	2287	2502	2287	0.00
11/09/2006	J153 On 31-August-10			jSwap	9.4200	9.4050	0.0631	0.0625	0.00
11/09/2006	J157 On 15-September-15			jSwap	9.1500	9.1300	0.1070	0.1059	0.00
11/09/2006	J186 On 21-December-26			jSwap	9.0300	8.9950	0.1431	0.1402	0.00
11/09/2006	J194 On 28-February-08			jSwap	9.2400	9.2350	0.0239	0.0238	0.00
11/09/2006	J201 On 22-December-14			jSwap	9.2500	9.2330	0.1030	0.1021	0.00
11/09/2006	J203 On 15-September-17			jSwap	9.1000	9.0850	0.1170	0.1156	0.00
11/09/2006	J204 On 21-December-18			jSwap	9.1400	9.1190	0.1225	0.1208	0.00
11/09/2006	J207 On 15-January-20			jSwap	9.1300	9.1070	0.0875	0.0855	0.00
11/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
11/09/2006	JFRA On 01-February-07			jFra	9.2300	9.2150	0.0225	0.0225	0.00
11/09/2006	JFRA On 07-February-08			jFra	9.4500	9.4330	0.0230	0.0230	0.00
11/09/2006	JFRA On 03-May-07			jFra	9.4400	9.4240	0.0230	0.0230	0.00
11/09/2006	JFRA On 02-August-07			jFra	9.4800	9.4880	0.0231	0.0231	0.00
11/09/2006	JFRA On 02-November-06			jFra	8.7000	8.7360	0.0212	0.0213	0.00
11/09/2006	JFRA On 01-November-07			jFra	9.5300	9.4830	0.0250	0.0248	0.00
11/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4235	4211	4235	4211	0.00
11/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	29	31	29	31	0.00
11/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26070	26121	26070	26121	0.00
11/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21305	21390	21305	21390	0.00
11/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4797	4760	4797	4760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	69	73	69	73	0.00
11/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4950	4975	4950	4975	0.00
11/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	133	133	133	133	0.00
11/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4146	4236	4146	4236	0.00
11/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	1	0	1	0.00
11/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5513	5401	5513	5401	0.00
11/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	193	209	193	209	0.00
11/09/2006	JN02 On 01-February-07			jNote	9.4400	9.4240	0.1714	0.1711	0.00
11/09/2006	JN02 On 03-May-07			jNote	9.4800	9.4530	0.1719	0.1715	0.00
11/09/2006	JN02 On 02-August-07			jNote	9.4800	9.4530	0.1719	0.1715	0.00
11/09/2006	JN02 On 02-November-06			jNote	9.3400	9.3290	0.1698	0.1696	0.00
11/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16875	16786	16875	16786	0.00
11/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8820	9093	8820	9093	0.00
11/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	18069	17950	18069	17950	0.00
11/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	13973	14270	13973	14270	0.00
11/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20911	20769	20911	20769	0.00
11/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	16797	17090	16797	17090	0.00
11/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	38149	37965	38149	37965	0.00
11/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	136	168	136	168	0.00
11/09/2006	JN05 On 01-February-07			jNote	9.3900	9.3730	0.3714	0.3708	0.00
11/09/2006	JN05 On 03-May-07			jNote	9.3900	9.3710	0.3713	0.3706	0.00
11/09/2006	JN05 On 02-August-07			jNote	9.3800	9.3530	0.3707	0.3699	0.00
11/09/2006	JN05 On 02-November-06			jNote	9.3600	9.3440	0.3708	0.3702	0.00
11/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	15501	15165	15501	15165	0.00
11/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	9810	10302	9810	10302	0.00
11/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	18909	18538	18909	18538	0.00
11/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	13260	13756	13260	13756	0.00
11/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	21389	20974	21389	20974	0.00
11/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	16371	16903	16371	16903	0.00
11/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	83649	82967	83649	82967	0.00
11/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
11/09/2006	JN10 On 01-February-07			jNote	9.1900	9.1680	0.5944	0.5936	0.00
11/09/2006	JN10 On 03-May-07			jNote	9.1800	9.1560	0.5938	0.5929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	JN10 On 02-August-07			jNote	9.1600	9.1350	0.5930	0.5920	0.00
11/09/2006	JN10 On 02-November-06			jNote	9.1800	9.1600	0.5945	0.5937	0.00
11/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	19507	18727	19507	18727	0.00
11/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	7220	7852	7220	7852	0.00
11/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	22333	21546	22333	21546	0.00
11/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	10756	11446	10756	11446	0.00
11/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	24354	23520	24354	23520	0.00
11/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	14000	14774	14000	14774	0.00
11/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	125047	123795	125047	123795	0.00
11/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
11/09/2006	JROD On 31-January-07			jRod	8.2600	8.2880	0.0015	0.0019	0.00
11/09/2006	JROD On 28-February-07			jRod	8.4900	8.5210	0.0025	0.0030	0.00
11/09/2006	JROD On 30-March-07			jRod	8.3200	8.3340	0.0025	0.0029	0.00
11/09/2006	JROD On 30-April-07			jRod	8.5400	8.5570	0.0041	0.0045	0.00
11/09/2006	JROD On 31-May-07			jRod	8.7300	8.7400	0.0054	0.0058	0.00
11/09/2006	JROD On 29-September-06			jRod	7.5200	7.5300	0.0010	0.0006	0.00
11/09/2006	JROD On 31-October-06			jRod	7.8200	7.8400	0.0003	0.0002	0.00
11/09/2006	JROD On 30-November-06			jRod	8.1000	8.1270	0.0004	0.0009	0.00
11/09/2006	JROD On 29-December-06			jRod	7.9700	7.9870	0.0000	0.0005	0.00
11/09/2006	R153 On 01-February-07			Bond Future	8.8600	9.0100	118.1215	117.6221	0.00
11/09/2006	R153 On 03-May-07			Bond Future	8.8300	8.8070	114.1501	114.2289	0.00
11/09/2006	R153 On 02-August-07			Bond Future	8.7900	8.7640	116.7403	116.8108	0.00
11/09/2006	R153 On 02-November-06			Bond Future	8.9100	8.8800	115.3841	115.4905	418.00
11/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	15072	12543	15072	12543	0.00
11/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10400	12865	10400	12865	0.00
11/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	14643	15134	14643	15134	0.00
11/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	15643	15346	15643	15346	0.00
11/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	17700	18138	17700	18138	0.00
11/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	18801	18533	18801	18533	0.00
11/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	9239	10065	9239	10065	0.00
11/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	6190	5952	6190	5952	0.00
11/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	10634	8614	10634	8614	0.00
11/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	14032	17006	14032	17006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	13225	13691	13225	13691	0.00
11/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	17262	16940	17262	16940	0.00
11/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	17027	17456	17027	17456	0.00
11/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	19541	19265	19541	19265	0.00
11/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	4958	5585	4958	5585	0.00
11/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	10501	10063	10501	10063	0.00
11/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	7720	6108	7720	6108	0.00
11/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	17629	21010	17629	21010	0.00
11/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	2672	3119	2672	3119	0.00
11/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	15148	14530	15148	14530	0.00
11/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7077	5564	7077	5564	0.00
11/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	18621	22101	18621	22101	0.00
11/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6463	5047	6463	5047	0.00
11/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	19644	23222	19644	23222	0.00
11/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2244	2646	2244	2646	0.00
11/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	16461	15799	16461	15799	0.00
11/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	813	1020	813	1020	0.00
11/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	23790	22932	23790	22932	101.00
11/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1868	2226	1868	2226	0.00
11/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	17830	17124	17830	17124	0.00
11/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4346	3298	4346	3298	0.00
11/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	24109	28054	24109	28054	0.00
11/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2446	1784	2446	1784	0.00
11/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	30504	34836	30504	34836	0.00
11/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	227	309	227	309	0.00
11/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	32048	31065	32048	31065	0.00
11/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1234	861	1234	861	0.00
11/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	37664	42284	37664	42284	0.00
11/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46	69	46	69	0.00
11/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	40797	39756	40797	39756	0.00
11/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	632	428	632	428	0.00
11/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	45511	50300	45511	50300	0.00
11/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	9	14	9	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	49777	48718	49777	48718	0.00
11/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	302	198	302	198	0.00
11/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	53708	58597	53708	58597	0.00
11/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
11/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	58875	57812	58875	57812	0.00
11/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	134	85	134	85	0.00
11/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	62146	67091	62146	67091	0.00
11/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	68069	67005	68069	67005	0.00
11/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	21	12	21	12	0.00
11/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	79486	84471	79486	84471	0.00
11/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	55	34	55	34	0.00
11/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	70753	75726	70753	75726	0.00
11/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	20301	17298	20301	17298	0.00
11/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7632	9622	7632	9622	0.00
11/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	77354	76289	77354	76289	0.00
11/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	86730	85665	86730	85665	0.00
11/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	14944	15908	14944	15908	0.00
11/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3386	3285	3386	3285	0.00
11/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	13923	14401	13923	14401	0.00
11/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	16440	16130	16440	16130	0.00
11/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	10663	11077	10663	11077	0.00
11/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	20805	20431	20805	20431	0.00
11/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	17753	18292	17753	18292	0.00
11/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	12710	12462	12710	12462	0.00
11/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	18390	18836	18390	18836	0.00
11/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	18080	17820	18080	17820	0.00
11/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	14496	14889	14496	14889	0.00
11/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	22688	22376	22688	22376	0.00
11/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	21310	21790	21310	21790	0.00
11/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	15378	15152	15378	15152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R157 On 01-February-07			Bond Future	8.9200	8.9150	132.4754	132.4894	0.00
11/09/2006	R157 On 03-May-07			Bond Future	8.9100	8.8920	128.5947	128.7174	0.00
11/09/2006	R157 On 02-August-07			Bond Future	8.8900	8.8760	131.5165	131.6231	0.00
11/09/2006	R157 On 02-November-06			Bond Future	8.9200	8.8900	129.5555	129.7944	18.00
11/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	30471	30832	30471	30832	0.00
11/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	24707	24929	24707	24929	0.00
11/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	29533	30333	29533	30333	0.00
11/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	37053	36627	37053	36627	0.00
11/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	21860	22478	21860	22478	0.00
11/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	28002	27555	28002	27555	0.00
11/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	18788	20599	18788	20599	0.00
11/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	13354	12776	13354	12776	0.00
11/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	21298	21634	21298	21634	0.00
11/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	33004	33201	33004	33201	0.00
11/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	10053	11416	10053	11416	0.00
11/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	22494	21467	22494	21467	0.00
11/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	18181	18503	18181	18503	0.00
11/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	36966	37149	36966	37149	0.00
11/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	7478	8641	7478	8641	20.00
11/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	27164	25937	27164	25937	20.00
11/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	3705	3855	3705	3855	250.00
11/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	77297	77307	77297	77307	0.00
11/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	11641	11914	11641	11914	150.00
11/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	48356	48489	48356	48489	0.00
11/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	55606	55963	55606	55963	0.00
11/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	12524	12743	12524	12743	150.00
11/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	15347	15651	15347	15651	0.00
11/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	41264	41429	41264	41429	0.00
11/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	5387	6349	5387	6349	0.00
11/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	32373	30946	32373	30946	0.00
11/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	16728	17042	16728	17042	0.00
11/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	39073	39247	39073	39247	0.00
11/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	87	134	87	134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	87523	85181	87523	85181	171.00
11/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	4513	5377	4513	5377	0.00
11/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	35170	33645	35170	33645	100.00
11/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	6373	7435	6373	7435	0.00
11/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	29703	28375	29703	28375	0.00
11/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	14037	14331	14037	14331	0.00
11/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	43539	43694	43539	43694	0.00
11/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	8571	8809	8571	8809	0.00
11/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	56205	56303	56205	56303	0.00
11/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1615	2052	1615	2052	0.00
11/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	50838	48886	50838	48886	0.00
11/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	445	614	445	614	0.00
11/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	68592	66372	68592	66372	0.00
11/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	4823	4998	4823	4998	0.00
11/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	70929	70965	70929	70965	0.00
11/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2405	2519	2405	2519	0.00
11/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	87331	87306	87331	87306	0.00
11/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	16	27	16	27	0.00
11/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	107113	104735	107113	104735	0.00
11/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1220	1292	1220	1292	0.00
11/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	105321	105254	105321	105254	0.00
11/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	2	4	2	4	0.00
11/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	127143	124756	127143	124756	0.00
11/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	574	616	574	616	0.00
11/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	124215	124117	124215	124117	0.00
11/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	168405	166016	168405	166016	0.00
11/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
11/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	147574	145185	147574	145185	0.00
11/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	30329	32454	30329	32454	0.00
11/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7356	7091	7356	7091	0.00
11/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	43879	46180	43879	46180	0.00
11/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3693	3605	3693	3605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	58797	61175	58797	61175	0.00
11/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1719	1708	1719	1708	0.00
11/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	250	272	250	272	0.00
11/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	143801	143684	143801	143684	0.00
11/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	41156	41524	41156	41524	0.00
11/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18242	18471	18242	18471	0.00
11/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	53101	53462	53101	53462	0.00
11/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13350	13571	13350	13571	0.00
11/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	65956	66298	65956	66298	0.00
11/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9675	9878	9675	9878	0.00
11/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	3748	4517	3748	4517	0.00
11/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	38091	36471	38091	36471	0.00
11/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	28010	28789	28010	28789	0.00
11/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	38968	38521	38968	38521	0.00
11/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	26537	27295	26537	27295	0.00
11/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	40946	40478	40946	40478	0.00
11/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	21149	21821	21149	21821	0.00
11/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	49487	48932	49487	48932	0.00
11/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	36127	37005	36127	37005	0.00
11/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	30018	29670	30018	29670	0.00
11/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	35419	36114	35419	36114	0.00
11/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	44917	44546	44917	44546	0.00
11/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	33936	34615	33936	34615	0.00
11/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	46801	46415	46801	46415	0.00
11/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	28393	29013	28393	29013	0.00
11/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	54848	54402	54848	54402	0.00
11/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	43420	44184	43420	44184	0.00
11/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	36259	35958	36259	35958	0.00
11/09/2006	R186 On 01-February-07			Bond Future	8.6800	8.6600	118.4696	118.6399	0.00
11/09/2006	R186 On 03-May-07			Bond Future	8.6700	8.6500	121.1177	121.2873	0.00
11/09/2006	R186 On 02-August-07			Bond Future	8.6500	8.6360	118.5464	118.7153	0.00
11/09/2006	R186 On 02-November-06			Bond Future	8.6800	8.6610	121.1732	121.3444	59.00
11/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	43682	45032	43682	45032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35855	35503	35855	35503	0.00
11/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	44967	46114	44967	46114	0.00
11/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	57345	56796	57345	56796	0.00
11/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	53435	54545	53435	54545	0.00
11/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	64263	63685	64263	63685	0.00
11/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	27041	28660	27041	28660	0.00
11/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19278	19184	19278	19184	0.00
11/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	30308	31464	30308	31464	0.00
11/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	49253	48705	49253	48705	0.00
11/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	14317	15586	14317	15586	0.00
11/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	33478	33035	33478	33035	0.00
11/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	21007	21971	21007	21971	0.00
11/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	62059	61319	62059	61319	0.00
11/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	7284	8183	7284	8183	0.00
11/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	48685	47871	48685	47871	0.00
11/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	18969	19882	18969	19882	0.00
11/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	65646	64856	65646	64856	0.00
11/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	5989	6792	5989	6792	0.00
11/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	53049	52140	53049	52140	0.00
11/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	17170	18033	17170	18033	0.00
11/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	69512	68672	69512	68672	0.00
11/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	4914	5627	4914	5627	0.00
11/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	57674	56676	57674	56676	0.00
11/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	11073	11740	11073	11740	0.00
11/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	86485	85448	86485	85448	0.00
11/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	1990	2387	1990	2387	0.00
11/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	77967	76652	77967	76652	0.00
11/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	5807	6245	5807	6245	0.00
11/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	111000	109735	111000	109735	0.00
11/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	488	631	488	631	0.00
11/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	106443	104874	106443	104874	0.00
11/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	2646	2897	2646	2897	0.00
11/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	138711	137260	138711	137260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	83	119	83	119	0.00
11/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	137125	135448	137125	135448	0.00
11/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1207	1345	1207	1345	0.00
11/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	169283	167718	169283	167718	0.00
11/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	12	19	12	19	0.00
11/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	169296	167591	169296	167591	0.00
11/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	498	566	498	566	0.00
11/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	201774	200139	201774	200139	0.00
11/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
11/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	202735	201024	202735	201024	0.00
11/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	185	215	185	215	0.00
11/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	235900	234227	235900	234227	0.00
11/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	237444	235732	237444	235732	0.00
11/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	44020	45828	44020	45828	0.00
11/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10267	10363	10267	10363	0.00
11/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	273472	271759	273472	271759	0.00
11/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	61	73	61	73	0.00
11/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	271511	269820	271511	269820	0.00
11/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	59482	60985	59482	60985	0.00
11/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25807	25607	25807	25607	0.00
11/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	42634	43751	42634	43751	0.00
11/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	60408	59830	60408	59830	0.00
11/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	40373	41461	40373	41461	0.00
11/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	63583	62975	63583	62975	0.00
11/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	32070	33035	32070	33035	0.00
11/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	77407	76676	77407	76676	0.00
11/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	55016	56272	55016	56272	0.00
11/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	46177	45738	46177	45738	0.00
11/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	51080	52165	51080	52165	0.00
11/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	67273	66669	67273	66669	0.00
11/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	48785	49845	48785	49845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	70380	69752	70380	69752	0.00
11/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	40223	41180	40223	41180	0.00
11/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	83805	83074	83805	83074	0.00
11/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	63445	64649	63445	64649	0.00
11/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	53184	52699	53184	52699	0.00
11/09/2006	R194 On 01-February-07			Bond Future	9.1700	9.1320	105.2054	105.2393	0.00
11/09/2006	R194 On 03-May-07			Bond Future	9.1900	9.1480	102.4700	102.5017	0.00
11/09/2006	R194 On 02-August-07			Bond Future	9.1500	9.1040	104.7942	104.8181	0.00
11/09/2006	R194 On 02-November-06			Bond Future	9.0600	9.0310	102.9975	103.0268	0.00
11/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2455	2616	2455	2616	0.00
11/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6614	6436	6614	6436	0.00
11/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4720	4904	4720	4904	0.00
11/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5795	5662	5795	5662	0.00
11/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6051	6198	6051	6198	0.00
11/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6583	6491	6583	6491	0.00
11/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	752	869	752	869	0.00
11/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6344	6167	6344	6167	0.00
11/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5475	5674	5475	5674	0.00
11/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	5004	4885	5004	4885	0.00
11/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2262	2416	2262	2416	0.00
11/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6923	6738	6923	6738	0.00
11/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2079	2226	2079	2226	0.00
11/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	7242	7050	7242	7050	0.00
11/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1587	1712	1587	1712	0.00
11/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	8258	8044	8258	8044	0.00
11/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	513	605	513	605	0.00
11/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7339	7138	7339	7138	0.00
11/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	624	729	624	729	0.00
11/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6833	6644	6833	6644	0.00
11/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	949	1038	949	1038	0.00
11/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	10142	9892	10142	9892	0.00
11/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	163	205	163	205	0.00
11/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10086	9834	10086	9834	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	37	51	37	51	0.00
11/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13070	12790	13070	12790	0.00
11/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	516	575	516	575	0.00
11/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	12239	11959	12239	11959	0.00
11/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	6	9	6	9	0.00
11/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16161	15870	16161	15870	0.00
11/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	250	285	250	285	0.00
11/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14514	14210	14514	14210	0.00
11/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	130	150	130	150	0.00
11/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16943	16625	16943	16625	0.00
11/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
11/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19292	18999	19292	18999	0.00
11/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	63	75	63	75	0.00
11/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19436	19108	19436	19108	0.00
11/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22441	22148	22441	22148	0.00
11/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	29	35	29	35	0.00
11/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21970	21637	21970	21637	0.00
11/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25605	25311	25605	25311	0.00
11/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	12	15	12	15	0.00
11/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24532	24196	24532	24196	0.00
11/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28782	28488	28782	28488	0.00
11/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38396	38102	38396	38102	0.00
11/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35178	34884	35178	34884	0.00
11/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31973	31679	31973	31679	0.00
11/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
11/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	32313	31974	32313	31974	0.00
11/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29707	29369	29707	29369	0.00
11/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	5	6	5	6	0.00
11/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	27112	26775	27112	26775	0.00
11/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4542	4722	4542	4722	0.00
11/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	6004	5867	6004	5867	0.00
11/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4369	4545	4369	4545	0.00
11/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	6218	6078	6218	6078	0.00
11/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3719	3880	3719	3880	0.00
11/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	7121	6965	7121	6965	0.00
11/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	5921	6066	5921	6066	0.00
11/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6724	6631	6724	6631	0.00
11/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5792	5935	5792	5935	0.00
11/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6867	6772	6867	6772	0.00
11/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5295	5432	5295	5432	0.00
11/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	7459	7357	7459	7357	0.00
11/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6591	6744	6591	6744	0.00
11/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	6037	5952	6037	5952	0.00
11/09/2006	R201 On 01-February-07			Bond Future	8.9100	8.8930	100.2201	100.3143	0.00
11/09/2006	R201 On 03-May-07			Bond Future	8.9100	8.8870	102.4552	102.5529	0.00
11/09/2006	R201 On 02-August-07			Bond Future	8.8900	8.8750	100.3548	100.4397	0.00
11/09/2006	R201 On 02-November-06			Bond Future	8.9000	8.8850	102.4456	102.5363	26.00
11/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	23795	24535	23795	24535	0.00
11/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18823	18620	18823	18620	0.00
11/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	24146	24788	24146	24788	0.00
11/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	29859	29525	29859	29525	0.00
11/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	28686	29247	28686	29247	0.00
11/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	33524	33237	33524	33237	0.00
11/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	15666	16547	15666	16547	0.00
11/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	10077	10051	10077	10051	0.00
11/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	16457	17089	16457	17089	0.00
11/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25376	25065	25376	25065	0.00
11/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	8488	9193	8488	9193	0.00
11/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	17092	16889	17092	16889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	14001	14586	14001	14586	0.00
11/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28546	28188	28546	28188	0.00
11/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	6371	6988	6371	6988	0.00
11/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	20724	20434	20724	20434	0.00
11/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	11775	12311	11775	12311	0.00
11/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31987	31580	31987	31580	0.00
11/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	4640	5164	4640	5164	0.00
11/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	24786	24403	24786	24403	0.00
11/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	12859	13419	12859	13419	0.00
11/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	30232	29850	30232	29850	0.00
11/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	5458	6029	5458	6029	0.00
11/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	22703	22366	22703	22366	0.00
11/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	10750	11259	10750	11259	0.00
11/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	33810	33377	33810	33377	0.00
11/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	3912	4389	3912	4389	0.00
11/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	26970	26540	26970	26540	0.00
11/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	6517	6899	6517	6899	0.00
11/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	43977	43416	43977	43416	0.00
11/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1460	1720	1460	1720	0.00
11/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	39244	38597	39244	38597	0.00
11/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	430	539	430	539	0.00
11/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	53213	52416	53213	52416	0.00
11/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3588	3849	3588	3849	0.00
11/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	55708	55026	55708	55026	0.00
11/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	1775	1935	1775	1935	0.00
11/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	68823	68040	68823	68040	0.00
11/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	95	130	95	130	0.00
11/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	68159	67287	68159	67287	0.00
11/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19	28	19	28	0.00
11/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	83650	82752	83650	82752	0.00
11/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	883	978	883	978	0.00
11/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	83132	82284	83132	82284	0.00
11/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	3	5	3	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	99493	98588	99493	98588	0.00
11/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	407	458	407	458	0.00
11/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	98134	97243	98134	97243	0.00
11/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	173	199	173	199	0.00
11/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	113663	112747	113663	112747	0.00
11/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
11/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	115649	114742	115649	114742	0.00
11/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	132111	131204	132111	131204	0.00
11/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	25041	26014	25041	26014	0.00
11/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5519	5584	5519	5584	0.00
11/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	68	79	68	79	0.00
11/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	129611	128680	129611	128680	0.00
11/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	32375	33198	32375	33198	0.00
11/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13759	13640	13759	13640	0.00
11/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	22928	23554	22928	23554	0.00
11/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	31376	31026	31376	31026	0.00
11/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	21750	22360	21750	22360	0.00
11/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	32943	32576	32943	32576	0.00
11/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	17430	17972	17430	17972	0.00
11/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	39699	39265	39699	39265	0.00
11/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	29409	30113	29409	30113	0.00
11/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	24276	24003	24276	24003	0.00
11/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	27476	28025	27476	28025	0.00
11/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	34985	34686	34985	34686	0.00
11/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	26297	26835	26297	26835	0.00
11/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	36488	36177	36488	36177	0.00
11/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	21907	22396	21907	22396	0.00
11/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	42911	42551	42911	42551	0.00
11/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	33845	34451	33845	34451	0.00
11/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	28089	27846	28089	27846	0.00
11/09/2006	R203 On 01-February-07			Bond Future	8.8600	8.8400	99.1482	99.2605	0.00
11/09/2006	R203 On 03-May-07			Bond Future	8.8500	8.8320	97.1849	97.2957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R203 On 02-August-07			Bond Future	8.8300	8.8170	99.3845	99.4939	0.00
11/09/2006	R203 On 02-November-06			Bond Future	8.8500	8.8330	97.0651	97.1723	0.00
11/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	14205	14891	14205	14891	0.00
11/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	21302	20865	21302	20865	0.00
11/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	20369	21054	20369	21054	0.00
11/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	23567	23145	23567	23145	0.00
11/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	25321	25993	25321	25993	0.00
11/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	27509	27088	27509	27088	0.00
11/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	7476	8211	7476	8211	0.00
11/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	14137	13799	14137	13799	0.00
11/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	18881	19540	18881	19540	0.00
11/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	25358	24909	25358	24909	0.00
11/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	23822	24473	23822	24473	0.00
11/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	29241	28798	29241	28798	0.00
11/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	10346	10925	10346	10925	0.00
11/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	27510	26965	27510	26965	0.00
11/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	4172	4716	4172	4716	0.00
11/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	21042	20513	21042	20513	0.00
11/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	11542	12157	11542	12157	0.00
11/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	25334	24826	25334	24826	0.00
11/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	5124	5732	5124	5732	0.00
11/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	18574	18110	18574	18110	0.00
11/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	9240	9782	9240	9782	0.00
11/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	29789	29209	29789	29209	0.00
11/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	3359	3839	3359	3839	0.00
11/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	23663	23071	23663	23071	0.00
11/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	8219	8725	8219	8725	0.00
11/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	32171	31554	32171	31554	0.00
11/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	2673	3091	2673	3091	0.00
11/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	26428	25774	26428	25774	0.00
11/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	22469	23318	22469	23318	0.00
11/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	13093	12819	13093	12819	0.00
11/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	707	878	707	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	41962	41062	41962	41062	0.00
11/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	4307	4643	4307	4643	0.00
11/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	45507	44720	45507	44720	0.00
11/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2025	2223	2025	2223	0.00
11/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	60875	59950	60875	59950	0.00
11/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	133	182	133	182	0.00
11/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	59306	58282	59306	58282	0.00
11/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	847	950	847	950	0.00
11/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	77760	76740	77760	76740	0.00
11/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	17	27	17	27	0.00
11/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	77534	76471	77534	76471	0.00
11/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	313	359	313	359	0.00
11/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	95712	94636	95712	94636	0.00
11/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
11/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	96301	95230	96301	95230	0.00
11/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	101	119	101	119	0.00
11/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	114423	113318	114423	113318	0.00
11/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	115532	114460	115532	114460	0.00
11/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	135228	134156	135228	134156	0.00
11/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	176057	174985	176057	174985	0.00
11/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	155399	154326	155399	154326	0.00
11/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
11/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	173815	172693	173815	172693	0.00
11/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	7	9	7	9	0.00
11/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	153524	152403	153524	152403	0.00
11/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	28	35	28	35	0.00
11/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	133718	132602	133718	132602	0.00
11/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	17464	18096	17464	18096	0.00
11/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	27234	26758	27234	26758	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	12497	13019	12497	13019	0.00
11/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	35588	35002	35588	35002	0.00
11/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	27017	27802	27017	27802	0.00
11/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	17248	16926	17248	16926	0.00
11/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	22379	23009	22379	23009	0.00
11/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	31043	30579	31043	30579	0.00
11/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	17170	17712	17170	17712	0.00
11/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	38957	38405	38957	38405	0.00
11/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	31866	32619	31866	32619	0.00
11/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	21274	20934	21274	20934	0.00
11/09/2006	R204 On 01-February-07			Bond Future	8.8400	8.8190	94.9451	95.0636	0.00
11/09/2006	R204 On 03-May-07			Bond Future	8.8300	8.8120	97.0680	97.1851	0.00
11/09/2006	R204 On 02-August-07			Bond Future	8.8200	8.8000	95.2252	95.3343	0.00
11/09/2006	R204 On 02-November-06			Bond Future	8.8300	8.8150	96.9140	97.0267	0.00
11/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	23378	24221	23378	24221	0.00
11/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29392	29051	29392	29051	0.00
11/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	33295	34113	33295	34113	0.00
11/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	35295	34941	35295	34941	0.00
11/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	39073	39821	39073	39821	0.00
11/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	40164	39821	40164	39821	0.00
11/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	12455	13395	12455	13395	0.00
11/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	18184	17996	18184	17996	0.00
11/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	31685	32484	31685	32484	0.00
11/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	37147	36775	37147	36775	0.00
11/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	37472	38206	37472	38206	0.00
11/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	41984	41626	41984	41626	0.00
11/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	20051	20837	20051	20837	0.00
11/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	33123	32725	33123	32725	0.00
11/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	9467	10303	9467	10303	0.00
11/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	22335	22043	22335	22043	0.00
11/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	18491	19248	18491	19248	0.00
11/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	35119	34691	35119	34691	0.00
11/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	8160	8940	8160	8940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	24626	24277	24626	24277	0.00
11/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	15585	16279	15585	16279	0.00
11/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	39379	38888	39379	38888	0.00
11/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	5916	6578	5916	6578	0.00
11/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	29630	29164	29630	29164	0.00
11/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	17002	17728	17002	17728	0.00
11/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	37204	36745	37204	36745	0.00
11/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	6978	7699	6978	7699	0.00
11/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	27058	26652	27058	26652	0.00
11/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	33041	34010	33041	34010	0.00
11/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21716	21500	21716	21500	0.00
11/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	22184	23317	22184	23317	0.00
11/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10382	10387	10382	10387	0.00
11/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	9698	10232	9698	10232	0.00
11/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	51726	51075	51726	51075	0.00
11/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2275	2651	2275	2651	0.00
11/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	44442	43690	44442	43690	0.00
11/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	683	847	683	847	0.00
11/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	61782	60818	61782	60818	0.00
11/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	5501	5876	5501	5876	0.00
11/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	66229	65420	66229	65420	0.00
11/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	2796	3033	2796	3033	0.00
11/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	82706	81759	82706	81759	0.00
11/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	154	207	154	207	0.00
11/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	80681	79606	80681	79606	0.00
11/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1425	1569	1425	1569	0.00
11/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	101012	99972	101012	99972	0.00
11/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	30	44	30	44	0.00
11/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	100493	99379	100493	99379	0.00
11/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	5	7	5	7	0.00
11/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	120928	119803	120928	119803	0.00
11/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	672	753	672	753	0.00
11/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	120444	119340	120444	119340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
11/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	141925	140797	141925	140797	0.00
11/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	292	333	292	333	0.00
11/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	140772	139629	140772	139629	0.00
11/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	185609	184481	185609	184481	0.00
11/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	163481	162353	163481	162353	0.00
11/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	42	51	42	51	0.00
11/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	183573	182397	183573	182397	0.00
11/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	116	136	116	136	0.00
11/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	161845	160679	161845	160679	0.00
11/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	30122	30902	30122	30902	0.00
11/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	39063	38672	39063	38672	0.00
11/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	24351	25052	24351	25052	0.00
11/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	47382	46911	47382	46911	0.00
11/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	40201	41090	40201	41090	0.00
11/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	28523	28240	28523	28240	0.00
11/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	35910	36629	35910	36629	0.00
11/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	43859	43487	43859	43487	0.00
11/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	45860	46664	45860	46664	0.00
11/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	33433	33147	33433	33147	0.00
11/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	30060	30716	30060	30716	0.00
11/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	51926	51491	51926	51491	0.00
11/09/2006	R207 On 01-February-07			Bond Future	8.8100	8.7950	88.5144	88.6335	0.00
11/09/2006	R207 On 03-May-07			Bond Future	8.8100	8.7900	90.4957	90.6068	0.00
11/09/2006	R207 On 02-August-07			Bond Future	8.8000	8.7790	88.9003	89.0105	0.00
11/09/2006	R207 On 02-November-06			Bond Future	8.8100	8.7940	90.2275	90.3336	0.00
11/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	16849	17617	16849	17617	0.00
11/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	21203	20780	21203	20780	0.00
11/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	24514	25244	24514	25244	0.00
11/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	24931	24549	24931	24549	0.00
11/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	28779	29485	28779	29485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	28436	28040	28436	28040	0.00
11/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	4921	5556	4921	5556	0.00
11/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	9103	8677	9103	8677	0.00
11/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	21294	21974	21294	21974	0.00
11/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	28690	28259	28690	28259	0.00
11/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	25554	26218	25554	26218	0.00
11/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	32121	31683	32121	31683	0.00
11/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	13848	14543	13848	14543	0.00
11/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	25285	24789	25285	24789	0.00
11/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	2612	3059	2612	3059	0.00
11/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	13944	13331	13944	13331	0.00
11/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	11222	11842	11222	11842	0.00
11/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	29821	29249	29821	29249	0.00
11/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	1230	1507	1230	1507	0.00
11/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	19791	19008	19791	19008	0.00
11/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	12488	13146	12488	13146	0.00
11/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	27497	26963	27497	26963	0.00
11/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	1821	2179	1821	2179	0.00
11/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	16758	16055	16758	16055	0.00
11/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	10047	10629	10047	10629	0.00
11/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	32256	31646	32256	31646	0.00
11/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	804	1011	804	1011	0.00
11/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	23010	22156	23010	22156	0.00
11/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	8961	9505	8961	9505	0.00
11/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	34799	34153	34799	34153	0.00
11/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	509	657	509	657	0.00
11/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	26379	25468	26379	25468	0.00
11/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	5454	5852	5454	5852	0.00
11/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	46010	45218	46010	45218	0.00
11/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	57	84	57	84	0.00
11/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	40792	39758	40792	39758	0.00
11/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	2669	2914	2669	2914	0.00
11/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	62082	61136	62082	61136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	2	3	2	3	0.00
11/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	59786	58727	59786	58727	0.00
11/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1168	1300	1168	1300	0.00
11/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	79961	78903	79961	78903	0.00
11/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	79373	78312	79373	78312	0.00
11/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	453	516	453	516	0.00
11/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	99168	98040	99168	98040	0.00
11/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	99515	98454	99515	98454	0.00
11/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	120229	119169	120229	119169	0.00
11/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	155	181	155	181	0.00
11/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	119348	118184	119348	118184	0.00
11/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	46	56	46	56	0.00
11/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	140294	139112	140294	139112	0.00
11/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	141535	140474	141535	140474	0.00
11/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	163449	162389	163449	162389	0.00
11/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	15420	16400	15420	16400	0.00
11/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2068	1987	2068	1987	0.00
11/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	12	15	12	15	0.00
11/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	161907	160719	161907	160719	0.00
11/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	25987	26917	25987	26917	0.00
11/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12964	12703	12964	12703	0.00
11/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
11/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	184157	182967	184157	182967	0.00
11/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	22870	23575	22870	23575	0.00
11/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	26767	26361	26767	26361	0.00
11/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	15686	16262	15686	16262	0.00
11/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	37269	36733	37269	36733	0.00
11/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	31768	32590	31768	32590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	18446	18157	18446	18157	0.00
11/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	27138	27823	27138	27823	0.00
11/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	30240	29824	30240	29824	0.00
11/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	19799	20375	19799	20375	0.00
11/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	40407	39882	40407	39882	0.00
11/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	35906	36690	35906	36690	0.00
11/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	21957	21640	21957	21640	0.00
12/09/2006	GOVI On 01-February-07			jGovi	239.4400	239.0920	239.4380	239.0920	0.00
12/09/2006	GOVI On 03-May-07			jGovi	244.7600	244.4250	244.7620	244.4250	0.00
12/09/2006	GOVI On 02-August-07			jGovi	250.2800	249.9610	250.2820	249.9610	0.00
12/09/2006	GOVI On 02-November-06			jGovi	233.9300	233.9260	233.9260	233.9260	901.00
12/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	95534	92271	95534	92271	0.00
12/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	1154	1351	1154	1351	0.00
12/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	100945	97928	100945	97928	0.00
12/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	3325	3678	3325	3678	0.00
12/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	104140	101405	104140	101405	0.00
12/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	6320	6795	6320	6795	0.00
12/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	41686	41762	41686	41762	0.00
12/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	2426	2502	2426	2502	0.00
12/09/2006	J153 On 31-August-10			jSwap	9.3900	9.4210	0.0620	0.0631	0.00
12/09/2006	J157 On 15-September-15			jSwap	9.1100	9.1470	0.1048	0.1070	0.00
12/09/2006	J186 On 21-December-26			jSwap	9.0000	9.0280	0.1410	0.1431	0.00
12/09/2006	J194 On 28-February-08			jSwap	9.2200	9.2420	0.0236	0.0239	0.00
12/09/2006	J201 On 22-December-14			jSwap	9.2100	9.2490	0.1010	0.1030	0.00
12/09/2006	J203 On 15-September-17			jSwap	9.0800	9.1040	0.1150	0.1170	0.00
12/09/2006	J204 On 21-December-18			jSwap	9.1100	9.1420	0.1205	0.1225	0.00
12/09/2006	J207 On 15-January-20			jSwap	9.1000	9.1330	0.0854	0.0875	0.00
12/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
12/09/2006	JFRA On 01-February-07			jFra	9.1900	9.2260	0.0224	0.0225	0.00
12/09/2006	JFRA On 07-February-08			jFra	9.4100	9.4470	0.0229	0.0230	0.00
12/09/2006	JFRA On 03-May-07			jFra	9.4300	9.4410	0.0230	0.0230	0.00
12/09/2006	JFRA On 02-August-07			jFra	9.4300	9.4780	0.0230	0.0231	0.00
12/09/2006	JFRA On 02-November-06			jFra	8.6900	8.6990	0.0212	0.0212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	JFRA On 01-November-07			jFra	9.4900	9.5320	0.0249	0.0250	0.00
12/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4155	4235	4155	4235	0.00
12/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	31	29	31	29	0.00
12/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25996	26070	25996	26070	0.00
12/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21329	21305	21329	21305	0.00
12/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4759	4797	4759	4797	0.00
12/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	70	69	70	69	0.00
12/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4852	4950	4852	4950	0.00
12/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	141	133	141	133	0.00
12/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4115	4146	4115	4146	0.00
12/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
12/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5423	5513	5423	5513	0.00
12/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	202	193	202	193	0.00
12/09/2006	JN02 On 01-February-07			jNote	9.4100	9.4440	0.1708	0.1714	0.00
12/09/2006	JN02 On 03-May-07			jNote	9.4400	9.4760	0.1712	0.1719	0.00
12/09/2006	JN02 On 02-August-07			jNote	9.4400	9.4770	0.1712	0.1719	0.00
12/09/2006	JN02 On 02-November-06			jNote	9.3100	9.3410	0.1693	0.1698	0.00
12/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16448	16875	16448	16875	0.00
12/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9043	8820	9043	8820	0.00
12/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17671	18069	17671	18069	0.00
12/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14263	13973	14263	13973	0.00
12/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20494	20911	20494	20911	0.00
12/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17122	16797	17122	16797	0.00
12/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	37564	38149	37564	38149	0.00
12/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	139	136	139	136	0.00
12/09/2006	JN05 On 01-February-07			jNote	9.3600	9.3940	0.3703	0.3714	0.00
12/09/2006	JN05 On 03-May-07			jNote	9.3600	9.3930	0.3702	0.3713	0.00
12/09/2006	JN05 On 02-August-07			jNote	9.3400	9.3770	0.3696	0.3707	0.00
12/09/2006	JN05 On 02-November-06			jNote	9.3300	9.3620	0.3697	0.3708	0.00
12/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	14667	15501	14667	15501	0.00
12/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	10395	9810	10395	9810	0.00
12/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	18107	18909	18107	18909	0.00
12/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	13877	13260	13877	13260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	20591	21389	20591	21389	0.00
12/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	17033	16371	17033	16371	0.00
12/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	82292	83649	82292	83649	0.00
12/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
12/09/2006	JN10 On 01-February-07			jNote	9.1600	9.1900	0.5932	0.5944	0.00
12/09/2006	JN10 On 03-May-07			jNote	9.1500	9.1790	0.5926	0.5938	0.00
12/09/2006	JN10 On 02-August-07			jNote	9.1300	9.1600	0.5917	0.5930	0.00
12/09/2006	JN10 On 02-November-06			jNote	9.1500	9.1810	0.5932	0.5945	0.00
12/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	18081	19507	18081	19507	0.00
12/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	7977	7220	7977	7220	0.00
12/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	21036	22333	21036	22333	0.00
12/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	11579	10756	11579	10756	0.00
12/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	23081	24354	23081	24354	0.00
12/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	14914	14000	14914	14000	0.00
12/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	122974	125047	122974	125047	0.00
12/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
12/09/2006	JROD On 31-January-07			jRod	8.2600	8.2630	0.0014	0.0015	0.00
12/09/2006	JROD On 28-February-07			jRod	8.4900	8.4930	0.0025	0.0025	0.00
12/09/2006	JROD On 30-March-07			jRod	8.3100	8.3150	0.0024	0.0025	0.00
12/09/2006	JROD On 30-April-07			jRod	8.5300	8.5390	0.0040	0.0041	0.00
12/09/2006	JROD On 31-May-07			jRod	8.7200	8.7250	0.0053	0.0054	0.00
12/09/2006	JROD On 29-September-06			jRod	7.5200	7.5210	0.0010	0.0010	0.00
12/09/2006	JROD On 31-October-06			jRod	7.8100	7.8190	0.0003	0.0003	0.00
12/09/2006	JROD On 30-November-06			jRod	8.0800	8.0950	0.0004	0.0004	0.00
12/09/2006	JROD On 29-December-06			jRod	7.9600	7.9670	0.0000	0.0000	0.00
12/09/2006	R153 On 01-February-07			Bond Future	8.8200	8.8550	118.2314	118.1215	0.00
12/09/2006	R153 On 03-May-07			Bond Future	8.8000	8.8330	114.2531	114.1501	0.00
12/09/2006	R153 On 02-August-07			Bond Future	8.7600	8.7890	116.8334	116.7403	0.00
12/09/2006	R153 On 02-November-06			Bond Future	8.8600	8.9110	115.5524	115.3841	418.00
12/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11105	10634	11105	10634	0.00
12/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13405	14032	13405	14032	0.00
12/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15128	14643	15128	14643	0.00
12/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	15097	15643	15097	15643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	18841	18390	18841	18390	0.00
12/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	17599	18080	17599	18080	0.00
12/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10150	9239	10150	9239	0.00
12/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5418	6190	5418	6190	0.00
12/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	15657	15072	15657	15072	0.00
12/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9885	10400	9885	10400	0.00
12/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18140	17700	18140	17700	0.00
12/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	18309	18801	18309	18801	0.00
12/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	13677	13225	13677	13225	0.00
12/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	16683	17262	16683	17262	0.00
12/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	17455	17027	17455	17027	0.00
12/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	19038	19541	19038	19541	0.00
12/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5567	4958	5567	4958	0.00
12/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9426	10501	9426	10501	0.00
12/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8101	7720	8101	7720	0.00
12/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16910	17629	16910	17629	0.00
12/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3058	2672	3058	2672	0.00
12/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13851	15148	13851	15148	0.00
12/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7435	7077	7435	7077	0.00
12/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	17880	18621	17880	18621	0.00
12/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6799	6463	6799	6463	0.00
12/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	18881	19644	18881	19644	0.00
12/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2581	2244	2581	2244	0.00
12/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	15115	16461	15115	16461	0.00
12/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	961	813	961	813	0.00
12/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	22254	23790	22254	23790	101.00
12/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2159	1868	2159	1868	0.00
12/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	16438	17830	16438	17830	0.00
12/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4598	4346	4598	4346	0.00
12/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	23262	24109	23262	24109	0.00
12/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2608	2446	2608	2446	0.00
12/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	29567	30504	29567	30504	0.00
12/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	276	227	276	227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	30414	32048	30414	32048	0.00
12/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1327	1234	1327	1234	0.00
12/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	36658	37664	36658	37664	0.00
12/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	58	46	58	46	0.00
12/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	39125	40797	39125	40797	0.00
12/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	684	632	684	632	0.00
12/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	44464	45511	44464	45511	0.00
12/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	11	9	11	9	0.00
12/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	48096	49777	48096	49777	0.00
12/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	328	302	328	302	0.00
12/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	52635	53708	52635	53708	0.00
12/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	1	2	1	0.00
12/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	57193	58875	57193	58875	0.00
12/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	146	134	146	134	0.00
12/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	61059	62146	61059	62146	0.00
12/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	66386	68069	66386	68069	0.00
12/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	23	21	23	21	0.00
12/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	78389	79486	78389	79486	0.00
12/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	60	55	60	55	0.00
12/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	69660	70753	69660	70753	0.00
12/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	20988	20301	20988	20301	0.00
12/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7220	7632	7220	7632	0.00
12/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	75670	77354	75670	77354	0.00
12/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	85046	86730	85046	86730	0.00
12/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	16127	14944	16127	14944	0.00
12/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2885	3386	2885	3386	0.00
12/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	14391	13923	14391	13923	0.00
12/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	15877	16440	15877	16440	0.00
12/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11050	10663	11050	10663	0.00
12/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	20162	20805	20162	20805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	18303	17753	18303	17753	0.00
12/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	12230	12710	12230	12710	0.00
12/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	14878	14496	14878	14496	0.00
12/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	22139	22688	22139	22688	0.00
12/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	21808	21310	21808	21310	0.00
12/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	14943	15378	14943	15378	0.00
12/09/2006	R157 On 01-February-07			Bond Future	8.8800	8.9170	132.7335	132.4754	0.00
12/09/2006	R157 On 03-May-07			Bond Future	8.8700	8.9100	128.8538	128.5947	0.00
12/09/2006	R157 On 02-August-07			Bond Future	8.8600	8.8920	131.7631	131.5165	0.00
12/09/2006	R157 On 02-November-06			Bond Future	8.7100	8.9235	131.0707	129.5555	18.00
12/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	31797	30471	31797	30471	0.00
12/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	23452	24707	23452	24707	0.00
12/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	37478	36127	37478	36127	0.00
12/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	28778	30018	28778	30018	0.00
12/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	23000	21860	23000	21860	0.00
12/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	26677	28002	26677	28002	0.00
12/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	28234	18788	28234	18788	0.00
12/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	7649	13354	7649	13354	0.00
12/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	30714	29533	30714	29533	0.00
12/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	35643	37053	35643	37053	0.00
12/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	22362	21298	22362	21298	0.00
12/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	31487	33004	31487	33004	0.00
12/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	16818	10053	16818	10053	0.00
12/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	14107	22494	14107	22494	0.00
12/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	19139	18181	19139	18181	0.00
12/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	35343	36966	35343	36966	0.00
12/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	13135	7478	13135	7478	20.00
12/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	17669	27164	17669	27164	20.00
12/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	3993	3705	3993	3705	250.00
12/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	75003	77297	75003	77297	0.00
12/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	12340	11641	12340	11641	150.00
12/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	46474	48356	46474	48356	0.00
12/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	57425	55606	57425	55606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11763	12524	11763	12524	150.00
12/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	16199	15347	16199	15347	0.00
12/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	39535	41264	39535	41264	0.00
12/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9976	5387	9976	5387	0.00
12/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	21811	32373	21811	32373	0.00
12/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	17633	16728	17633	16728	0.00
12/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	37396	39073	37396	39073	0.00
12/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	285	87	285	87	0.00
12/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	72570	87523	72570	87523	171.00
12/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	8596	4513	8596	4513	0.00
12/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24102	35170	24102	35170	100.00
12/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	11489	6373	11489	6373	0.00
12/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	19667	29703	19667	29703	0.00
12/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	14837	14037	14837	14037	0.00
12/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	41759	43539	41759	43539	0.00
12/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	9128	8571	9128	8571	0.00
12/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	54181	56205	54181	56205	0.00
12/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3594	1615	3594	1615	0.00
12/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	37667	50838	37667	50838	0.00
12/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1183	445	1183	445	0.00
12/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	54179	68592	54179	68592	0.00
12/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	5179	4823	5179	4823	0.00
12/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	68703	70929	68703	70929	0.00
12/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2607	2405	2607	2405	0.00
12/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	84952	87331	84952	87331	0.00
12/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	61	16	61	16	0.00
12/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	92007	107113	92007	107113	0.00
12/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1330	1220	1330	1220	0.00
12/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	102851	105321	102851	105321	0.00
12/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	10	2	10	2	0.00
12/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	112000	127143	112000	127143	0.00
12/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	630	574	630	574	0.00
12/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	121690	124215	121690	124215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	153254	168405	153254	168405	0.00
12/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
12/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	132424	147574	132424	147574	0.00
12/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	41969	30329	41969	30329	0.00
12/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	3844	7356	3844	7356	0.00
12/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	57085	43879	57085	43879	0.00
12/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	1747	3693	1747	3693	0.00
12/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	72966	58797	72966	58797	0.00
12/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	737	1719	737	1719	0.00
12/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	276	250	276	250	0.00
12/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	141246	143801	141246	143801	0.00
12/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	42725	41156	42725	41156	0.00
12/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	17230	18242	17230	18242	0.00
12/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	54882	53101	54882	53101	0.00
12/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12550	13350	12550	13350	0.00
12/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	67914	65956	67914	65956	0.00
12/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9053	9675	9053	9675	0.00
12/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	7350	3748	7350	3748	0.00
12/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26541	38091	26541	38091	0.00
12/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	29148	28010	29148	28010	0.00
12/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	37515	38968	37515	38968	0.00
12/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	27633	26537	27633	26537	0.00
12/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	39451	40946	39451	40946	0.00
12/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	22080	21149	22080	21149	0.00
12/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	47827	49487	47827	49487	0.00
12/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	36547	35419	36547	35419	0.00
12/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	43580	44917	43580	44917	0.00
12/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	35031	33936	35031	33936	0.00
12/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	45430	46801	45430	46801	0.00
12/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	29359	28393	29359	28393	0.00
12/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	53348	54848	53348	54848	0.00
12/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	44711	43420	44711	43420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	35085	36259	35085	36259	0.00
12/09/2006	R186 On 01-February-07			Bond Future	8.6500	8.6760	118.7999	118.4696	0.00
12/09/2006	R186 On 03-May-07			Bond Future	8.6400	8.6660	121.4465	121.1177	0.00
12/09/2006	R186 On 02-August-07			Bond Future	8.6200	8.6520	118.8739	118.5464	0.00
12/09/2006	R186 On 02-November-06			Bond Future	8.6500	8.6770	121.5053	121.1732	59.00
12/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	45375	43682	45375	43682	0.00
12/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	34246	35855	34246	35855	0.00
12/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	56729	55016	56729	55016	0.00
12/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	44602	46177	44602	46177	0.00
12/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	65180	63445	65180	63445	0.00
12/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	51644	53184	51644	53184	0.00
12/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	28731	27041	28731	27041	0.00
12/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	17646	19278	17646	19278	0.00
12/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	46461	44967	46461	44967	0.00
12/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	55551	57345	55551	57345	0.00
12/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	54981	53435	54981	53435	0.00
12/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	62535	64263	62535	64263	0.00
12/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	31647	30308	31647	30308	0.00
12/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	47288	49253	47288	49253	0.00
12/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	15394	14317	15394	14317	0.00
12/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	31234	33478	31234	33478	0.00
12/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	22055	21007	22055	21007	0.00
12/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	59804	62059	59804	62059	0.00
12/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	7925	7284	7925	7284	0.00
12/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	46004	48685	46004	48685	0.00
12/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	19946	18969	19946	18969	0.00
12/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	63319	65646	63319	65646	0.00
12/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	6536	5989	6536	5989	0.00
12/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	50275	53049	50275	53049	0.00
12/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	18077	17170	18077	17170	0.00
12/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	67116	69512	67116	69512	0.00
12/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	5377	4914	5377	4914	0.00
12/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	54816	57674	54816	57674	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	11724	11073	11724	11073	0.00
12/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	83833	86485	83833	86485	0.00
12/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2201	1990	2201	1990	0.00
12/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	74857	77967	74857	77967	0.00
12/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	6195	5807	6195	5807	0.00
12/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	108086	111000	108086	111000	0.00
12/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	546	488	546	488	0.00
12/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	103180	106443	103180	106443	0.00
12/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	2847	2646	2847	2646	0.00
12/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	135610	138711	135610	138711	0.00
12/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	94	83	94	83	0.00
12/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	133814	137125	133814	137125	0.00
12/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1306	1207	1306	1207	0.00
12/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	166080	169283	166080	169283	0.00
12/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	14	12	14	12	0.00
12/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	165976	169296	165976	169296	0.00
12/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	542	498	542	498	0.00
12/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	198515	201774	198515	201774	0.00
12/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
12/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	199414	202735	199414	202735	0.00
12/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	202	185	202	185	0.00
12/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	232615	235900	232615	235900	0.00
12/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	234123	237444	234123	237444	0.00
12/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	46277	44020	46277	44020	0.00
12/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9203	10267	9203	10267	0.00
12/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	270150	273472	270150	273472	0.00
12/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	67	61	67	61	0.00
12/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	268214	271511	268214	271511	0.00
12/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	61504	59482	61504	59482	0.00
12/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	24526	25807	24526	25807	0.00
12/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	44073	42634	44073	42634	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	58559	60408	58559	60408	0.00
12/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	41758	40373	41758	40373	0.00
12/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	61680	63583	61680	63583	0.00
12/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	33241	32070	33241	32070	0.00
12/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	75289	77407	75289	77407	0.00
12/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	52579	51080	52579	51080	0.00
12/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	65497	67273	65497	67273	0.00
12/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	50237	48785	50237	48785	0.00
12/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	68557	70380	68557	70380	0.00
12/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	41488	40223	41488	40223	0.00
12/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	81795	83805	81795	83805	0.00
12/09/2006	R194 On 01-February-07			Bond Future	9.1300	9.1660	105.2453	105.2054	0.00
12/09/2006	R194 On 03-May-07			Bond Future	9.1500	9.1890	102.5040	102.4700	0.00
12/09/2006	R194 On 02-August-07			Bond Future	9.1000	9.1480	104.8181	104.7942	0.00
12/09/2006	R194 On 02-November-06			Bond Future	9.0200	9.0550	103.0403	102.9975	0.00
12/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2583	2455	2583	2455	0.00
12/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6343	6614	6343	6614	0.00
12/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5641	5475	5641	5475	0.00
12/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4830	5004	4830	5004	0.00
12/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6159	6051	6159	6051	0.00
12/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6452	6583	6452	6583	0.00
12/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	824	752	824	752	0.00
12/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5987	6344	5987	6344	0.00
12/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4870	4720	4870	4720	0.00
12/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5605	5795	5605	5795	0.00
12/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2383	2262	2383	2262	0.00
12/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6645	6923	6645	6923	0.00
12/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2193	2079	2193	2079	0.00
12/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6957	7242	6957	7242	0.00
12/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1681	1587	1681	1587	0.00
12/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7953	8258	7953	8258	0.00
12/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	565	513	565	513	0.00
12/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6963	7339	6963	7339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	686	624	686	624	0.00
12/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6466	6833	6466	6833	0.00
12/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1012	949	1012	949	0.00
12/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9807	10142	9807	10142	0.00
12/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	183	163	183	163	0.00
12/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9677	10086	9677	10086	0.00
12/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	43	37	43	37	0.00
12/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12646	13070	12646	13070	0.00
12/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	555	516	555	516	0.00
12/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11880	12239	11880	12239	0.00
12/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	7	6	7	6	0.00
12/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15733	16161	15733	16161	0.00
12/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	272	250	272	250	0.00
12/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14137	14514	14137	14514	0.00
12/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	142	130	142	130	0.00
12/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16556	16943	16556	16943	0.00
12/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
12/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18864	19292	18864	19292	0.00
12/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	70	63	70	63	0.00
12/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19043	19436	19043	19436	0.00
12/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22013	22441	22013	22441	0.00
12/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	32	29	32	29	0.00
12/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21574	21970	21574	21970	0.00
12/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25176	25605	25176	25605	0.00
12/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	14	12	14	12	0.00
12/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24135	24532	24135	24532	0.00
12/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28353	28782	28353	28782	0.00
12/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37968	38396	37968	38396	0.00
12/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34749	35178	34749	35178	0.00
12/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31544	31973	31544	31973	0.00
12/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
12/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31914	32313	31914	32313	0.00
12/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	2	2	2	2	0.00
12/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29308	29707	29308	29707	0.00
12/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	6	5	6	5	0.00
12/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26714	27112	26714	27112	0.00
12/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4689	4542	4689	4542	0.00
12/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5811	6004	5811	6004	0.00
12/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4511	4369	4511	4369	0.00
12/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	6021	6218	6021	6218	0.00
12/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3846	3719	3846	3719	0.00
12/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6908	7121	6908	7121	0.00
12/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6027	5921	6027	5921	0.00
12/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6592	6724	6592	6724	0.00
12/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5897	5792	5897	5792	0.00
12/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6733	6867	6733	6867	0.00
12/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5393	5295	5393	5295	0.00
12/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	7319	7459	7319	7459	0.00
12/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6705	6591	6705	6591	0.00
12/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5913	6037	5913	6037	0.00
12/09/2006	R201 On 01-February-07			Bond Future	8.8700	8.9100	100.4254	100.2201	0.00
12/09/2006	R201 On 03-May-07			Bond Future	8.8700	8.9050	102.6615	102.4552	0.00
12/09/2006	R201 On 02-August-07			Bond Future	8.8500	8.8910	100.5512	100.3548	0.00
12/09/2006	R201 On 02-November-06			Bond Future	8.8700	8.9010	102.6498	102.4456	26.00
12/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	24862	23795	24862	23795	0.00
12/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17837	18823	17837	18823	0.00
12/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	30485	29409	30485	29409	0.00
12/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	23290	24276	23290	24276	0.00
12/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	29612	28686	29612	28686	0.00
12/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	32486	33524	32486	33524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	16749	15666	16749	15666	0.00
12/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9117	10077	9117	10077	0.00
12/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	25090	24146	25090	24146	0.00
12/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	28740	29859	28740	29859	0.00
12/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	17308	16457	17308	16457	0.00
12/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	24174	25376	24174	25376	0.00
12/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	9207	8488	9207	8488	0.00
12/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15768	17092	15768	17092	0.00
12/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	14765	14001	14765	14001	0.00
12/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	27256	28546	27256	28546	0.00
12/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	6951	6371	6951	6371	0.00
12/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	19262	20724	19262	20724	0.00
12/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	12453	11775	12453	11775	0.00
12/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30611	31987	30611	31987	0.00
12/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5093	4640	5093	4640	0.00
12/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	23197	24786	23197	24786	0.00
12/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	13580	12859	13580	12859	0.00
12/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	28900	30232	28900	30232	0.00
12/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	5973	5458	5973	5458	0.00
12/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	21175	22703	21175	22703	0.00
12/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	11385	10750	11385	10750	0.00
12/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	32392	33810	32392	33810	0.00
12/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4307	3912	4307	3912	0.00
12/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	25323	26970	25323	26970	0.00
12/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	6956	6517	6956	6517	0.00
12/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	42362	43977	42362	43977	0.00
12/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1633	1460	1633	1460	0.00
12/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	37374	39244	37374	39244	0.00
12/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	487	430	487	430	0.00
12/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	51229	53213	51229	53213	0.00
12/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3863	3588	3863	3588	0.00
12/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	53930	55708	53930	55708	0.00
12/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	1930	1775	1930	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	66924	68823	66924	68823	0.00
12/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	110	95	110	95	0.00
12/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	66131	68159	66131	68159	0.00
12/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	22	19	22	19	0.00
12/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	81610	83650	81610	83650	0.00
12/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	966	883	966	883	0.00
12/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	81162	83132	81162	83132	0.00
12/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	3	3	3	3	0.00
12/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	97451	99493	97451	99493	0.00
12/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	448	407	448	407	0.00
12/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	96122	98134	96122	98134	0.00
12/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	192	173	192	173	0.00
12/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	111629	113663	111629	113663	0.00
12/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	113606	115649	113606	115649	0.00
12/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	130069	132111	130069	132111	0.00
12/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	26453	25041	26453	25041	0.00
12/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4888	5519	4888	5519	0.00
12/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	75	68	75	68	0.00
12/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	127565	129611	127565	129611	0.00
12/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	33639	32375	33639	32375	0.00
12/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12970	13759	12970	13759	0.00
12/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	23839	22928	23839	22928	0.00
12/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	30224	31376	30224	31376	0.00
12/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	22628	21750	22628	21750	0.00
12/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	31758	32943	31758	32943	0.00
12/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	18178	17430	18178	17430	0.00
12/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	38385	39699	38385	39699	0.00
12/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	28374	27476	28374	27476	0.00
12/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	33921	34985	33921	34985	0.00
12/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	27170	26297	27170	26297	0.00
12/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	35396	36488	35396	36488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	22674	21907	22674	21907	0.00
12/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	41714	42911	41714	42911	0.00
12/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	34878	33845	34878	33845	0.00
12/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	27158	28089	27158	28089	0.00
12/09/2006	R203 On 01-February-07			Bond Future	8.8300	8.8570	99.3531	99.1482	0.00
12/09/2006	R203 On 03-May-07			Bond Future	8.8200	8.8490	97.3870	97.1849	0.00
12/09/2006	R203 On 02-August-07			Bond Future	8.8000	8.8340	99.5841	99.3845	0.00
12/09/2006	R203 On 02-November-06			Bond Future	8.8200	8.8490	97.2730	97.0651	0.00
12/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	15074	14205	15074	14205	0.00
12/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	20122	21302	20122	21302	0.00
12/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	21324	20369	21324	20369	0.00
12/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	22500	23567	22500	23567	0.00
12/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	26290	25321	26290	25321	0.00
12/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	26483	27509	26483	27509	0.00
12/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	8251	7476	8251	7476	0.00
12/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	12832	14137	12832	14137	0.00
12/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	19788	18881	19788	18881	0.00
12/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	24243	25358	24243	25358	0.00
12/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	24752	23822	24752	23822	0.00
12/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	28176	29241	28176	29241	0.00
12/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	11037	10346	11037	10346	0.00
12/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	26152	27510	26152	27510	0.00
12/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	4665	4172	4665	4172	0.00
12/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	19456	21042	19456	21042	0.00
12/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	12291	11542	12291	11542	0.00
12/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	24034	25334	24034	25334	0.00
12/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	5704	5124	5704	5124	0.00
12/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	17075	18574	17075	18574	0.00
12/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	9874	9240	9874	9240	0.00
12/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	28375	29789	28375	29789	0.00
12/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	3772	3359	3772	3359	0.00
12/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	21998	23663	21998	23663	0.00
12/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	8800	8219	8800	8219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	30703	32171	30703	32171	0.00
12/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	3014	2673	3014	2673	0.00
12/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	24691	26428	24691	26428	0.00
12/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	23646	22469	23646	22469	0.00
12/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	12220	13093	12220	13093	0.00
12/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	813	707	813	707	0.00
12/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	39990	41962	39990	41962	0.00
12/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	4655	4307	4655	4307	0.00
12/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	43806	45507	43806	45507	0.00
12/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2209	2025	2209	2025	0.00
12/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	59010	60875	59010	60875	0.00
12/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	156	133	156	133	0.00
12/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	57250	59306	57250	59306	0.00
12/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	933	847	933	847	0.00
12/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	75797	77760	75797	77760	0.00
12/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	21	17	21	17	0.00
12/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	75458	77534	75458	77534	0.00
12/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	347	313	347	313	0.00
12/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	93698	95712	93698	95712	0.00
12/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	2	2	2	2	0.00
12/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	94222	96301	94222	96301	0.00
12/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	113	101	113	101	0.00
12/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	112386	114423	112386	114423	0.00
12/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	113453	115532	113453	115532	0.00
12/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	133149	135228	133149	135228	0.00
12/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	173978	176057	173978	176057	0.00
12/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	153320	155399	153320	155399	0.00
12/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	1	2	1	0.00
12/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	171767	173815	171767	173815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8	7	8	7	0.00
12/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	151476	153524	151476	153524	0.00
12/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	32	28	32	28	0.00
12/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	131673	133718	131673	133718	0.00
12/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	18324	17464	18324	17464	0.00
12/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	26072	27234	26072	27234	0.00
12/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	13173	12497	13173	12497	0.00
12/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	34242	35588	34242	35588	0.00
12/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	28162	27017	28162	27017	0.00
12/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	16372	17248	16372	17248	0.00
12/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	23271	22379	23271	22379	0.00
12/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	29940	31043	29940	31043	0.00
12/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	17910	17170	17910	17170	0.00
12/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	37702	38957	37702	38957	0.00
12/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	32989	31866	32989	31866	0.00
12/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	20403	21274	20403	21274	0.00
12/09/2006	R204 On 01-February-07			Bond Future	8.8000	8.8360	95.1683	94.9451	0.00
12/09/2006	R204 On 03-May-07			Bond Future	8.8000	8.8290	97.2818	97.0680	0.00
12/09/2006	R204 On 02-August-07			Bond Future	8.7900	8.8160	95.4367	95.2252	0.00
12/09/2006	R204 On 02-November-06			Bond Future	8.8000	8.8310	97.1327	96.9140	0.00
12/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	24367	23378	24367	23378	0.00
12/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	28149	29392	28149	29392	0.00
12/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	34320	33295	34320	33295	0.00
12/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	34181	35295	34181	35295	0.00
12/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	40113	39073	40113	39073	0.00
12/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	39089	40164	39089	40164	0.00
12/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	13314	12455	13314	12455	0.00
12/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	16856	18184	16856	18184	0.00
12/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	32675	31685	32675	31685	0.00
12/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	35999	37147	35999	37147	0.00
12/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	38484	37472	38484	37472	0.00
12/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	40880	41984	40880	41984	0.00
12/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	20945	20051	20945	20051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	31785	33123	31785	33123	0.00
12/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	10169	9467	10169	9467	0.00
12/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	20850	22335	20850	22335	0.00
12/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	19338	18491	19338	18491	0.00
12/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	33734	35119	33734	35119	0.00
12/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	8787	8160	8787	8160	0.00
12/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	23065	24626	23065	24626	0.00
12/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	16337	15585	16337	15585	0.00
12/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	37899	39379	37899	39379	0.00
12/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	6403	5916	6403	5916	0.00
12/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	27930	29630	27930	29630	0.00
12/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	17802	17002	17802	17002	0.00
12/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	35772	37204	35772	37204	0.00
12/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	7533	6978	7533	6978	0.00
12/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	25426	27058	25426	27058	0.00
12/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	34258	33041	34258	33041	0.00
12/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20702	21716	20702	21716	0.00
12/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	23436	22184	23436	22184	0.00
12/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9446	10382	9446	10382	0.00
12/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	10230	9698	10230	9698	0.00
12/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	50026	51726	50026	51726	0.00
12/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2494	2275	2494	2275	0.00
12/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	42473	44442	42473	44442	0.00
12/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	757	683	757	683	0.00
12/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	59669	61782	59669	61782	0.00
12/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	5843	5501	5843	5501	0.00
12/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	64340	66229	64340	66229	0.00
12/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	2993	2796	2993	2796	0.00
12/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	80672	82706	80672	82706	0.00
12/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	172	154	172	154	0.00
12/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	78512	80681	78512	80681	0.00
12/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1534	1425	1534	1425	0.00
12/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	98889	101012	98889	101012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	34	30	34	30	0.00
12/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	98310	100493	98310	100493	0.00
12/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	5	5	5	5	0.00
12/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	118742	120928	118742	120928	0.00
12/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	727	672	727	672	0.00
12/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	118267	120444	118267	120444	0.00
12/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
12/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	139738	141925	139738	141925	0.00
12/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	317	292	317	292	0.00
12/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	138566	140772	138566	140772	0.00
12/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	183422	185609	183422	185609	0.00
12/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	161293	163481	161293	163481	0.00
12/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	46	42	46	42	0.00
12/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	181346	183573	181346	183573	0.00
12/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	127	116	127	116	0.00
12/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	159624	161845	159624	161845	0.00
12/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	31078	30122	31078	30122	0.00
12/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	37881	39063	37881	39063	0.00
12/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	25171	24351	25171	24351	0.00
12/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	46064	47382	46064	47382	0.00
12/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	41363	40201	41363	40201	0.00
12/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	27546	28523	27546	28523	0.00
12/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	36893	35910	36893	35910	0.00
12/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	42726	43859	42726	43859	0.00
12/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	47016	45860	47016	45860	0.00
12/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	32474	33433	32474	33433	0.00
12/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	30927	30060	30927	30060	0.00
12/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	50677	51926	50677	51926	0.00
12/09/2006	R207 On 01-February-07			Bond Future	8.7800	8.8120	88.7387	88.5144	0.00
12/09/2006	R207 On 03-May-07			Bond Future	8.7800	8.8060	90.7112	90.4957	0.00
12/09/2006	R207 On 02-August-07			Bond Future	8.7600	8.7950	89.1139	88.9003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R207 On 02-November-06			Bond Future	8.7800	8.8090	90.4469	90.2275	0.00
12/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	17868	16849	17868	16849	0.00
12/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	19978	21203	19978	21203	0.00
12/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	25577	24514	25577	24514	0.00
12/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	23839	24931	23839	24931	0.00
12/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	29854	28779	29854	28779	0.00
12/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	27375	28436	27375	28436	0.00
12/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	5804	4921	5804	4921	0.00
12/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	7792	9103	7792	9103	0.00
12/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	22261	21294	22261	21294	0.00
12/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	27503	28690	27503	28690	0.00
12/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	26547	25554	26547	25554	0.00
12/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	30978	32121	30978	32121	0.00
12/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	14735	13848	14735	13848	0.00
12/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	23929	25285	23929	25285	0.00
12/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	3166	2612	3166	2612	0.00
12/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	12304	13944	12304	13944	0.00
12/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	11984	11222	11984	11222	0.00
12/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	28339	29821	28339	29821	0.00
12/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	1534	1230	1534	1230	0.00
12/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	17901	19791	17901	19791	0.00
12/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	13312	12488	13312	12488	0.00
12/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	26077	27497	26077	27497	0.00
12/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	2238	1821	2238	1821	0.00
12/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	14981	16758	14981	16758	0.00
12/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	10748	10047	10748	10047	0.00
12/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	30713	32256	30713	32256	0.00
12/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	1017	804	1017	804	0.00
12/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	21029	23010	21029	23010	0.00
12/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	9604	8961	9604	8961	0.00
12/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	33199	34799	33199	34799	0.00
12/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	652	509	652	509	0.00
12/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	24329	26379	24329	26379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	5888	5454	5888	5454	0.00
12/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	44201	46010	44201	46010	0.00
12/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	77	57	77	57	0.00
12/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	38618	40792	38618	40792	0.00
12/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	2909	2669	2909	2669	0.00
12/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	60079	62082	60079	62082	0.00
12/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	2	2	2	2	0.00
12/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	57593	59786	57593	59786	0.00
12/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1285	1168	1285	1168	0.00
12/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	77835	79961	77835	79961	0.00
12/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	77179	79373	77179	79373	0.00
12/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	503	453	503	453	0.00
12/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	96974	99168	96974	99168	0.00
12/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	97321	99515	97321	99515	0.00
12/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	118036	120229	118036	120229	0.00
12/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	173	155	173	155	0.00
12/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	117124	119348	117124	119348	0.00
12/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	52	46	52	46	0.00
12/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	138056	140294	138056	140294	0.00
12/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	139341	141535	139341	141535	0.00
12/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	161256	163449	161256	163449	0.00
12/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	17146	15420	17146	15420	0.00
12/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1599	2068	1599	2068	0.00
12/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	14	12	14	12	0.00
12/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	159665	161907	159665	161907	0.00
12/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	27334	25987	27334	25987	0.00
12/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12068	12964	12068	12964	0.00
12/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	181914	184157	181914	184157	0.00
12/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	23884	22870	23884	22870	0.00
12/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	25627	26767	25627	26767	0.00
12/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	16465	15686	16465	15686	0.00
12/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	35892	37269	35892	37269	0.00
12/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	33022	31768	33022	31768	0.00
12/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	17546	18446	17546	18446	0.00
12/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	28172	27138	28172	27138	0.00
12/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	29139	30240	29139	30240	0.00
12/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	20630	19799	20630	19799	0.00
12/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	39103	40407	39103	40407	0.00
12/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	37143	35906	37143	35906	0.00
12/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	21058	21957	21058	21957	0.00
13/09/2006	GOVI On 01-February-07			jGovi	239.8100	239.4380	239.8070	239.4380	0.00
13/09/2006	GOVI On 03-May-07			jGovi	245.1200	244.7620	245.1240	244.7620	0.00
13/09/2006	GOVI On 02-August-07			jGovi	250.6200	250.2820	250.6180	250.2820	0.00
13/09/2006	GOVI On 02-November-06			jGovi	234.7800	233.9260	234.7800	233.9260	901.00
13/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	99042	95534	99042	95534	0.00
13/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	972	1154	972	1154	0.00
13/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	104219	100945	104219	100945	0.00
13/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	2979	3325	2979	3325	0.00
13/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	107032	104140	107032	104140	0.00
13/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	5852	6320	5852	6320	0.00
13/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	49230	41686	49230	41686	0.00
13/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	1430	2426	1430	2426	0.00
13/09/2006	J153 On 31-August-10			jSwap	9.3600	9.3860	0.0611	0.0620	0.00
13/09/2006	J157 On 15-September-15			jSwap	9.0800	9.1110	0.1031	0.1048	0.00
13/09/2006	J186 On 21-December-26			jSwap	8.9700	9.0010	0.1386	0.1410	0.00
13/09/2006	J194 On 28-February-08			jSwap	9.2200	9.2160	0.0236	0.0236	0.00
13/09/2006	J201 On 22-December-14			jSwap	9.1900	9.2120	0.0996	0.1010	0.00
13/09/2006	J203 On 15-September-17			jSwap	9.0400	9.0750	0.1126	0.1150	0.00
13/09/2006	J204 On 21-December-18			jSwap	9.0800	9.1120	0.1181	0.1205	0.00
13/09/2006	J207 On 15-January-20			jSwap	9.0700	9.1030	0.0830	0.0854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	JBAR On 21-December-05			jBar	8.2600	8.2200	0.0000	0.0000	0.00
13/09/2006	JFRA On 01-February-07			jFra	9.1900	9.1920	0.0224	0.0224	0.00
13/09/2006	JFRA On 07-February-08			jFra	9.4200	9.4060	0.0230	0.0229	0.00
13/09/2006	JFRA On 03-May-07			jFra	9.4300	9.4250	0.0230	0.0230	0.00
13/09/2006	JFRA On 02-August-07			jFra	9.4200	9.4340	0.0229	0.0230	0.00
13/09/2006	JFRA On 02-November-06			jFra	8.7500	8.6860	0.0213	0.0212	0.00
13/09/2006	JFRA On 01-November-07			jFra	9.4600	9.4940	0.0248	0.0249	0.00
13/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4145	4155	4145	4155	0.00
13/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	30	31	30	31	0.00
13/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25994	25996	25994	25996	0.00
13/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21287	21329	21287	21329	0.00
13/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4763	4759	4763	4759	0.00
13/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	69	70	69	70	0.00
13/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4820	4852	4820	4852	0.00
13/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	143	141	143	141	0.00
13/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4275	4115	4275	4115	0.00
13/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
13/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5352	5423	5352	5423	0.00
13/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	210	202	210	202	0.00
13/09/2006	JN02 On 01-February-07			jNote	9.3900	9.4080	0.1705	0.1708	0.00
13/09/2006	JN02 On 03-May-07			jNote	9.4100	9.4380	0.1708	0.1712	0.00
13/09/2006	JN02 On 02-August-07			jNote	9.4000	9.4360	0.1706	0.1712	0.00
13/09/2006	JN02 On 02-November-06			jNote	9.3100	9.3080	0.1693	0.1693	0.00
13/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16235	16448	16235	16448	0.00
13/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9120	9043	9120	9043	0.00
13/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17409	17671	17409	17671	0.00
13/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14436	14263	14436	14263	0.00
13/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20147	20494	20147	20494	0.00
13/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17391	17122	17391	17122	0.00
13/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	37570	37564	37570	37564	0.00
13/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	130	139	130	139	0.00
13/09/2006	JN05 On 01-February-07			jNote	9.3200	9.3580	0.3692	0.3703	0.00
13/09/2006	JN05 On 03-May-07			jNote	9.3200	9.3570	0.3690	0.3702	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	JN05 On 02-August-07			jNote	9.3000	9.3400	0.3683	0.3696	0.00
13/09/2006	JN05 On 02-November-06			jNote	9.3000	9.3260	0.3687	0.3697	0.00
13/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	13856	14667	13856	14667	0.00
13/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	11007	10395	11007	10395	0.00
13/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	17282	18107	17282	18107	0.00
13/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	14553	13877	14553	13877	0.00
13/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	19750	20591	19750	20591	0.00
13/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	17772	17033	17772	17033	0.00
13/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	81141	82292	81141	82292	0.00
13/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
13/09/2006	JN10 On 01-February-07			jNote	9.1200	9.1560	0.5915	0.5932	0.00
13/09/2006	JN10 On 03-May-07			jNote	9.1000	9.1460	0.5908	0.5926	0.00
13/09/2006	JN10 On 02-August-07			jNote	9.0800	9.1260	0.5899	0.5917	0.00
13/09/2006	JN10 On 02-November-06			jNote	9.1100	9.1460	0.5916	0.5932	0.00
13/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	16438	18081	16438	18081	0.00
13/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	8978	7977	8978	7977	0.00
13/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	19414	21036	19414	21036	0.00
13/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	12731	11579	12731	11579	0.00
13/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	21460	23081	21460	23081	0.00
13/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	16201	14914	16201	14914	0.00
13/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	120732	122974	120732	122974	0.00
13/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
13/09/2006	JROD On 31-January-07			jRod	8.2800	8.2550	0.0016	0.0014	0.00
13/09/2006	JROD On 28-February-07			jRod	8.5200	8.4850	0.0027	0.0025	0.00
13/09/2006	JROD On 30-March-07			jRod	8.3400	8.3100	0.0027	0.0024	0.00
13/09/2006	JROD On 30-April-07			jRod	8.5800	8.5340	0.0044	0.0040	0.00
13/09/2006	JROD On 31-May-07			jRod	8.7800	8.7200	0.0058	0.0053	0.00
13/09/2006	JROD On 29-September-06			jRod	7.5200	7.5190	0.0010	0.0010	0.00
13/09/2006	JROD On 31-October-06			jRod	7.8200	7.8120	0.0003	0.0003	0.00
13/09/2006	JROD On 30-November-06			jRod	8.1100	8.0840	0.0004	0.0004	0.00
13/09/2006	JROD On 29-December-06			jRod	7.9800	7.9600	0.0001	0.0000	0.00
13/09/2006	R153 On 01-February-07			Bond Future	8.7800	8.8210	118.3641	118.2314	0.00
13/09/2006	R153 On 03-May-07			Bond Future	8.7600	8.7990	114.3806	114.2531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R153 On 02-August-07			Bond Future	8.7200	8.7560	116.9465	116.8334	0.00
13/09/2006	R153 On 02-November-06			Bond Future	8.8500	8.8620	115.5936	115.5524	418.00
13/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11704	11105	11704	11105	0.00
13/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12677	13405	12677	13405	0.00
13/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15750	15128	15750	15128	0.00
13/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	14445	15097	14445	15097	0.00
13/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18690	18140	18690	18140	0.00
13/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	17729	18309	17729	18309	0.00
13/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5671	5567	5671	5567	0.00
13/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9118	9426	9118	9426	0.00
13/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19405	18841	19405	18841	0.00
13/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	17033	17599	17033	17599	0.00
13/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10329	10150	10329	10150	0.00
13/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5184	5418	5184	5418	0.00
13/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	16391	15657	16391	15657	0.00
13/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9293	9885	9293	9885	0.00
13/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14258	13677	14258	13677	0.00
13/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	15990	16683	15990	16683	0.00
13/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	17991	17455	17991	17455	0.00
13/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	18443	19038	18443	19038	0.00
13/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8588	8101	8588	8101	0.00
13/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16071	16910	16071	16910	0.00
13/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3115	3058	3115	3058	0.00
13/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13494	13851	13494	13851	0.00
13/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7895	7435	7895	7435	0.00
13/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	17012	17880	17012	17880	0.00
13/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7231	6799	7231	6799	0.00
13/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17986	18881	17986	18881	0.00
13/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2628	2581	2628	2581	0.00
13/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	14749	15115	14749	15115	0.00
13/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	975	961	975	961	0.00
13/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	21856	22254	21856	22254	101.00
13/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2197	2159	2197	2159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	16064	16438	16064	16438	0.00
13/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4925	4598	4925	4598	0.00
13/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	22262	23262	22262	23262	0.00
13/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2821	2608	2821	2608	0.00
13/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	28453	29567	28453	29567	0.00
13/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	278	276	278	276	0.00
13/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	30003	30414	30003	30414	0.00
13/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1451	1327	1451	1327	0.00
13/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	35455	36658	35455	36658	0.00
13/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	57	58	57	58	0.00
13/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	38712	39125	38712	39125	0.00
13/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	754	684	754	684	0.00
13/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	43207	44464	43207	44464	0.00
13/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	11	11	11	11	0.00
13/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	47683	48096	47683	48096	0.00
13/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	364	328	364	328	0.00
13/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	51345	52635	51345	52635	0.00
13/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	2	2	2	0.00
13/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	56780	57193	56780	57193	0.00
13/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	163	146	163	146	0.00
13/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	59750	61059	59750	61059	0.00
13/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	65973	66386	65973	66386	0.00
13/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	26	23	26	23	0.00
13/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	77065	78389	77065	78389	0.00
13/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	68	60	68	60	0.00
13/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	68340	69660	68340	69660	0.00
13/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	21845	20988	21845	20988	0.00
13/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6749	7220	6749	7220	0.00
13/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	75258	75670	75258	75670	0.00
13/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	84634	85046	84634	85046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	16379	16127	16379	16127	0.00
13/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2725	2885	2725	2885	0.00
13/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	14992	14391	14992	14391	0.00
13/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	15205	15877	15205	15877	0.00
13/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11551	11050	11551	11050	0.00
13/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	19389	20162	19389	20162	0.00
13/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19006	18303	19006	18303	0.00
13/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	11660	12230	11660	12230	0.00
13/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15359	14878	15359	14878	0.00
13/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	21489	22139	21489	22139	0.00
13/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	22427	21808	22427	21808	0.00
13/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	14432	14943	14432	14943	0.00
13/09/2006	R157 On 01-February-07			Bond Future	8.8400	8.8800	132.9853	132.7335	0.00
13/09/2006	R157 On 03-May-07			Bond Future	8.8400	8.8720	129.1000	128.8538	0.00
13/09/2006	R157 On 02-August-07			Bond Future	8.8200	8.8550	131.9969	131.7631	0.00
13/09/2006	R157 On 02-November-06			Bond Future	8.8500	8.7125	130.0806	131.0707	14.00
13/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	33127	31797	33127	31797	0.00
13/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	22263	23452	22263	23452	0.00
13/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	31861	30714	31861	30714	0.00
13/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	34329	35643	34329	35643	0.00
13/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	24115	23000	24115	23000	0.00
13/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	25454	26677	25454	26677	0.00
13/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	11889	16818	11889	16818	0.00
13/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19080	14107	19080	14107	0.00
13/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	38787	37478	38787	37478	0.00
13/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	27626	28778	27626	28778	0.00
13/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	21565	28234	21565	28234	0.00
13/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10881	7649	10881	7649	0.00
13/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	23435	22362	23435	22362	0.00
13/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	30041	31487	30041	31487	0.00
13/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	20106	19139	20106	19139	0.00
13/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	33792	35343	33792	35343	0.00
13/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	8955	13135	8955	13135	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	23391	17669	23391	17669	20.00
13/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4291	3993	4291	3993	250.00
13/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	72783	75003	72783	75003	0.00
13/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	13052	12340	13052	12340	150.00
13/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	44668	46474	44668	46474	0.00
13/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	59229	57425	59229	57425	0.00
13/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11048	11763	11048	11763	150.00
13/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	17062	16199	17062	16199	0.00
13/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	37880	39535	37880	39535	0.00
13/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6536	9976	6536	9976	0.00
13/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	28272	21811	28272	21811	0.00
13/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	18548	17633	18548	17633	0.00
13/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	35794	37396	35794	37396	0.00
13/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	118	285	118	285	0.00
13/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	82303	72570	82303	72570	171.00
13/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5512	8596	5512	8596	0.00
13/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	30919	24102	30919	24102	100.00
13/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	7682	11489	7682	11489	0.00
13/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	25761	19667	25761	19667	0.00
13/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	15649	14837	15649	14837	0.00
13/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	40053	41759	40053	41759	0.00
13/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	9698	9128	9698	9128	0.00
13/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	52233	54181	52233	54181	0.00
13/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2041	3594	2041	3594	0.00
13/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	46014	37667	46014	37667	0.00
13/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	581	1183	581	1183	0.00
13/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	63478	54179	63478	54179	0.00
13/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	5545	5179	5545	5179	0.00
13/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	66552	68703	66552	68703	0.00
13/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2817	2607	2817	2607	0.00
13/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	82644	84952	82644	84952	0.00
13/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	21	61	21	61	0.00
13/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	101869	92007	101869	92007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1447	1330	1447	1330	0.00
13/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	100449	102851	100449	102851	0.00
13/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	3	10	3	10	0.00
13/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	121893	112000	121893	112000	0.00
13/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	689	630	689	630	0.00
13/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	119231	121690	119231	121690	0.00
13/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	163155	153254	163155	153254	0.00
13/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
13/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	142324	132424	142324	132424	0.00
13/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	33959	41969	33959	41969	0.00
13/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5735	3844	5735	3844	0.00
13/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	48175	57085	48175	57085	0.00
13/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2739	1747	2739	1747	0.00
13/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	63536	72966	63536	72966	0.00
13/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1209	737	1209	737	0.00
13/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	303	276	303	276	0.00
13/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	138756	141246	138756	141246	0.00
13/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	44289	42725	44289	42725	0.00
13/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16275	17230	16275	17230	0.00
13/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	56649	54882	56649	54882	0.00
13/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11799	12550	11799	12550	0.00
13/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	69852	67914	69852	67914	0.00
13/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8472	9053	8472	9053	0.00
13/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4610	7350	4610	7350	0.00
13/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	33702	26541	33702	26541	0.00
13/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	30255	29148	30255	29148	0.00
13/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	36161	37515	36161	37515	0.00
13/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	28700	27633	28700	27633	0.00
13/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	38056	39451	38056	39451	0.00
13/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	22989	22080	22989	22080	0.00
13/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	46274	47827	46274	47827	0.00
13/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	37635	36547	37635	36547	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	42330	43580	42330	43580	0.00
13/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	36088	35031	36088	35031	0.00
13/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	44149	45430	44149	45430	0.00
13/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	30293	29359	30293	29359	0.00
13/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	51943	53348	51943	53348	0.00
13/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	45956	44711	45956	44711	0.00
13/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	33991	35085	33991	35085	0.00
13/09/2006	R186 On 01-February-07			Bond Future	8.6100	8.6450	119.1531	118.7999	0.00
13/09/2006	R186 On 03-May-07			Bond Future	8.6000	8.6350	121.7981	121.4465	0.00
13/09/2006	R186 On 02-August-07			Bond Future	8.5900	8.6210	119.2135	118.8739	0.00
13/09/2006	R186 On 02-November-06			Bond Future	8.6100	8.6460	121.8497	121.5053	59.00
13/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	47244	45375	47244	45375	0.00
13/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	32583	34246	32583	34246	0.00
13/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	48103	46461	48103	46461	0.00
13/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	53676	55551	53676	55551	0.00
13/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	56618	54981	56618	54981	0.00
13/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	60776	62535	60776	62535	0.00
13/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	30572	28731	30572	28731	0.00
13/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	16044	17646	16044	17646	0.00
13/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	58606	56729	58606	56729	0.00
13/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	42963	44602	42963	44602	0.00
13/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	67012	65180	67012	65180	0.00
13/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	50081	51644	50081	51644	0.00
13/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	33134	31647	33134	31647	0.00
13/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	45244	47288	45244	47288	0.00
13/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	16590	15394	16590	15394	0.00
13/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	28986	31234	28986	31234	0.00
13/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	23228	22055	23228	22055	0.00
13/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	57444	59804	57444	59804	0.00
13/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	8648	7925	8648	7925	0.00
13/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	43283	46004	43283	46004	0.00
13/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	21040	19946	21040	19946	0.00
13/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	60882	63319	60882	63319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	7156	6536	7156	6536	0.00
13/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	47451	50275	47451	50275	0.00
13/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	19096	18077	19096	18077	0.00
13/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	64604	67116	64604	67116	0.00
13/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	5904	5377	5904	5377	0.00
13/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	51900	54816	51900	54816	0.00
13/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	12460	11724	12460	11724	0.00
13/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	81038	83833	81038	83833	0.00
13/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2445	2201	2445	2201	0.00
13/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	71657	74857	71657	74857	0.00
13/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	6640	6195	6640	6195	0.00
13/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	104998	108086	104998	108086	0.00
13/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	615	546	615	546	0.00
13/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	99805	103180	99805	103180	0.00
13/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	3081	2847	3081	2847	0.00
13/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	132312	135610	132312	135610	0.00
13/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	107	94	107	94	0.00
13/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	130383	133814	130383	133814	0.00
13/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1422	1306	1422	1306	0.00
13/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	162664	166080	162664	166080	0.00
13/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	16	14	16	14	0.00
13/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	162534	165976	162534	165976	0.00
13/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	594	542	594	542	0.00
13/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	195035	198515	195035	198515	0.00
13/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	1	2	1	0.00
13/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	195970	199414	195970	199414	0.00
13/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	223	202	223	202	0.00
13/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	229104	232615	229104	232615	0.00
13/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	230680	234123	230680	234123	0.00
13/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	48700	46277	48700	46277	0.00
13/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8181	9203	8181	9203	0.00
13/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	266707	270150	266707	270150	0.00
13/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	75	67	75	67	0.00
13/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	264690	268214	264690	268214	0.00
13/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	63720	61504	63720	61504	0.00
13/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	23211	24526	23211	24526	0.00
13/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	45656	44073	45656	44073	0.00
13/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	56626	58559	56626	58559	0.00
13/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	43282	41758	43282	41758	0.00
13/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	59687	61680	59687	61680	0.00
13/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	34533	33241	34533	33241	0.00
13/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	73065	75289	73065	75289	0.00
13/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	54166	52579	54166	52579	0.00
13/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	63689	65497	63689	65497	0.00
13/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	51776	50237	51776	50237	0.00
13/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	66700	68557	66700	68557	0.00
13/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	42832	41488	42832	41488	0.00
13/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	79743	81795	79743	81795	0.00
13/09/2006	R194 On 01-February-07			Bond Future	9.0600	9.1260	105.3082	105.2453	0.00
13/09/2006	R194 On 03-May-07			Bond Future	9.0700	9.1450	102.5613	102.5040	0.00
13/09/2006	R194 On 02-August-07			Bond Future	9.0200	9.1040	104.8616	104.8181	0.00
13/09/2006	R194 On 02-November-06			Bond Future	8.9800	9.0200	103.0942	103.0403	0.00
13/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2803	2583	2803	2583	0.00
13/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5935	6343	5935	6343	0.00
13/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5139	4870	5139	4870	0.00
13/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5301	5605	5301	5605	0.00
13/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6367	6159	6367	6159	0.00
13/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6226	6452	6226	6452	0.00
13/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	928	824	928	824	0.00
13/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5552	5987	5552	5987	0.00
13/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5937	5641	5937	5641	0.00
13/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4553	4830	4553	4830	0.00
13/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2592	2383	2592	2383	0.00
13/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6226	6645	6226	6645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2391	2193	2391	2193	0.00
13/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6527	6957	6527	6957	0.00
13/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1845	1681	1845	1681	0.00
13/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7489	7953	7489	7953	0.00
13/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	642	565	642	565	0.00
13/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6501	6963	6501	6963	0.00
13/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	776	686	776	686	0.00
13/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6017	6466	6017	6466	0.00
13/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1126	1012	1126	1012	0.00
13/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9292	9807	9292	9807	0.00
13/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	213	183	213	183	0.00
13/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9168	9677	9168	9677	0.00
13/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	51	43	51	43	0.00
13/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12115	12646	12115	12646	0.00
13/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	627	555	627	555	0.00
13/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11323	11880	11323	11880	0.00
13/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	8	7	8	7	0.00
13/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15195	15733	15195	15733	0.00
13/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	313	272	313	272	0.00
13/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13549	14137	13549	14137	0.00
13/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	165	142	165	142	0.00
13/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15951	16556	15951	16556	0.00
13/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
13/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18325	18864	18325	18864	0.00
13/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	82	70	82	70	0.00
13/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18427	19043	18427	19043	0.00
13/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21474	22013	21474	22013	0.00
13/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	38	32	38	32	0.00
13/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20952	21574	20952	21574	0.00
13/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24637	25176	24637	25176	0.00
13/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	17	14	17	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23509	24135	23509	24135	0.00
13/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27814	28353	27814	28353	0.00
13/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37429	37968	37429	37968	0.00
13/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34210	34749	34210	34749	0.00
13/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31005	31544	31005	31544	0.00
13/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
13/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31286	31914	31286	31914	0.00
13/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	3	2	3	2	0.00
13/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28680	29308	28680	29308	0.00
13/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	7	6	7	6	0.00
13/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26087	26714	26087	26714	0.00
13/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4950	4689	4950	4689	0.00
13/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5500	5811	5500	5811	0.00
13/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4766	4511	4766	4511	0.00
13/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5704	6021	5704	6021	0.00
13/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4075	3846	4075	3846	0.00
13/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6564	6908	6564	6908	0.00
13/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6232	6027	6232	6027	0.00
13/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6362	6592	6362	6592	0.00
13/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6099	5897	6099	5897	0.00
13/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6501	6733	6501	6733	0.00
13/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5584	5393	5584	5393	0.00
13/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	7074	7319	7074	7319	0.00
13/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6925	6705	6925	6705	0.00
13/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5699	5913	5699	5913	0.00
13/09/2006	R201 On 01-February-07			Bond Future	8.8400	8.8730	100.6201	100.4254	0.00
13/09/2006	R201 On 03-May-07			Bond Future	8.8300	8.8670	102.8574	102.6615	0.00
13/09/2006	R201 On 02-August-07			Bond Future	8.8200	8.8540	100.7374	100.5512	0.00
13/09/2006	R201 On 02-November-06			Bond Future	8.8300	8.8650	102.8375	102.6498	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	18141	17308	18141	17308	0.00
13/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23059	24174	23059	24174	0.00
13/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	26006	25090	26006	25090	0.00
13/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	27697	28740	27697	28740	0.00
13/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	30505	29612	30505	29612	0.00
13/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	31518	32486	31518	32486	0.00
13/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	9901	9207	9901	9207	0.00
13/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14585	15768	14585	15768	0.00
13/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	25899	24862	25899	24862	0.00
13/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	16926	17837	16926	17837	0.00
13/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	31528	30485	31528	30485	0.00
13/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	22374	23290	22374	23290	0.00
13/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	17781	16749	17781	16749	0.00
13/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8273	9117	8273	9117	0.00
13/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	15514	14765	15514	14765	0.00
13/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	26058	27256	26058	27256	0.00
13/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	7513	6951	7513	6951	0.00
13/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17947	19262	17947	19262	0.00
13/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	13119	12453	13119	12453	0.00
13/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	29330	30611	29330	30611	0.00
13/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5534	5093	5534	5093	0.00
13/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	21761	23197	21761	23197	0.00
13/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	14287	13580	14287	13580	0.00
13/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	27660	28900	27660	28900	0.00
13/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6473	5973	6473	5973	0.00
13/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	19799	21175	19799	21175	0.00
13/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	12011	11385	12011	11385	0.00
13/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	31071	32392	31071	32392	0.00
13/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4693	4307	4693	4307	0.00
13/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	23832	25323	23832	25323	0.00
13/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	7391	6956	7391	6956	0.00
13/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40850	42362	40850	42362	0.00
13/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1803	1633	1803	1633	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	35668	37374	35668	37374	0.00
13/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	545	487	545	487	0.00
13/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	49409	51229	49409	51229	0.00
13/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4139	3863	4139	3863	0.00
13/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	52258	53930	52258	53930	0.00
13/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2086	1930	2086	1930	0.00
13/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	65133	66924	65133	66924	0.00
13/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	124	110	124	110	0.00
13/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	64268	66131	64268	66131	0.00
13/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	24	22	24	22	0.00
13/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	79736	81610	79736	81610	0.00
13/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1051	966	1051	966	0.00
13/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	79299	81162	79299	81162	0.00
13/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	4	3	4	3	0.00
13/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	95575	97451	95575	97451	0.00
13/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	490	448	490	448	0.00
13/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	94217	96122	94217	96122	0.00
13/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	211	192	211	192	0.00
13/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	109701	111629	109701	111629	0.00
13/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	111729	113606	111729	113606	0.00
13/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	128192	130069	128192	130069	0.00
13/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	27784	26453	27784	26453	0.00
13/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4343	4888	4343	4888	0.00
13/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	83	75	83	75	0.00
13/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	125626	127565	125626	127565	0.00
13/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	34862	33639	34862	33639	0.00
13/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12246	12970	12246	12970	0.00
13/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	24724	23839	24724	23839	0.00
13/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	29150	30224	29150	30224	0.00
13/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	23481	22628	23481	22628	0.00
13/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	30652	31758	30652	31758	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	18908	18178	18908	18178	0.00
13/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	37155	38385	37155	38385	0.00
13/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	29242	28374	29242	28374	0.00
13/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	32926	33921	32926	33921	0.00
13/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	28012	27170	28012	27170	0.00
13/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	34377	35396	34377	35396	0.00
13/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	23416	22674	23416	22674	0.00
13/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	40594	41714	40594	41714	0.00
13/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	35873	34878	35873	34878	0.00
13/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	26291	27158	26291	27158	0.00
13/09/2006	R203 On 01-February-07			Bond Future	8.7900	8.8260	99.5851	99.3531	0.00
13/09/2006	R203 On 03-May-07			Bond Future	8.7800	8.8180	97.6160	97.3870	0.00
13/09/2006	R203 On 02-August-07			Bond Future	8.7700	8.8030	99.8035	99.5841	0.00
13/09/2006	R203 On 02-November-06			Bond Future	8.7900	8.8180	97.4882	97.2730	0.00
13/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	16111	15074	16111	15074	0.00
13/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18838	20122	18838	20122	0.00
13/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	22447	21324	22447	21324	0.00
13/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	21334	22500	21334	22500	0.00
13/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	27387	26290	27387	26290	0.00
13/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	25386	26483	25386	26483	0.00
13/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	9121	8251	9121	8251	0.00
13/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	11550	12832	11550	12832	0.00
13/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	20857	19788	20857	19788	0.00
13/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	23022	24243	23022	24243	0.00
13/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	25807	24752	25807	24752	0.00
13/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	27037	28176	27037	28176	0.00
13/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	11869	11037	11869	11037	0.00
13/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	24663	26152	24663	26152	0.00
13/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	5230	4665	5230	4665	0.00
13/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	17868	19456	17868	19456	0.00
13/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	13190	12291	13190	12291	0.00
13/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	22613	24034	22613	24034	0.00
13/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	6365	5704	6365	5704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	15584	17075	15584	17075	0.00
13/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	10641	9874	10641	9874	0.00
13/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	26822	28375	26822	28375	0.00
13/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	4248	3772	4248	3772	0.00
13/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	20322	21998	20322	21998	0.00
13/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	9503	8800	9503	8800	0.00
13/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	29086	30703	29086	30703	0.00
13/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	3411	3014	3411	3014	0.00
13/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	22935	24691	22935	24691	0.00
13/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	25031	23646	25031	23646	0.00
13/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11286	12220	11286	12220	0.00
13/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	940	813	940	813	0.00
13/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	37965	39990	37965	39990	0.00
13/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	5082	4655	5082	4655	0.00
13/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	41912	43806	41912	43806	0.00
13/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2439	2209	2439	2209	0.00
13/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	56920	59010	56920	59010	0.00
13/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	184	156	184	156	0.00
13/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	55125	57250	55125	57250	0.00
13/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1042	933	1042	933	0.00
13/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	73585	75797	73585	75797	0.00
13/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	25	21	25	21	0.00
13/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	73310	75458	73310	75458	0.00
13/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	392	347	392	347	0.00
13/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	91423	93698	91423	93698	0.00
13/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	2	2	2	2	0.00
13/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	92070	94222	92070	94222	0.00
13/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	129	113	129	113	0.00
13/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	110082	112386	110082	112386	0.00
13/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	111301	113453	111301	113453	0.00
13/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	130997	133149	130997	133149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	171826	173978	171826	173978	0.00
13/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	151168	153320	151168	153320	0.00
13/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
13/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	169447	171767	169447	171767	0.00
13/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9	8	9	8	0.00
13/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	149157	151476	149157	151476	0.00
13/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	37	32	37	32	0.00
13/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	129358	131673	129358	131673	0.00
13/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	19338	18324	19338	18324	0.00
13/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	24796	26072	24796	26072	0.00
13/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	13976	13173	13976	13173	0.00
13/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	32755	34242	32755	34242	0.00
13/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	29501	28162	29501	28162	0.00
13/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	15422	16372	15422	16372	0.00
13/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	24283	23271	24283	23271	0.00
13/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	28757	29940	28757	29940	0.00
13/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	18754	17910	18754	17910	0.00
13/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	36352	37702	36352	37702	0.00
13/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	34256	32989	34256	32989	0.00
13/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	19475	20403	19475	20403	0.00
13/09/2006	R204 On 01-February-07			Bond Future	8.7700	8.8040	95.4061	95.1683	0.00
13/09/2006	R204 On 03-May-07			Bond Future	8.7600	8.7980	97.5240	97.2818	0.00
13/09/2006	R204 On 02-August-07			Bond Future	8.7500	8.7850	95.6626	95.4367	0.00
13/09/2006	R204 On 02-November-06			Bond Future	8.7700	8.8000	97.3592	97.1327	0.00
13/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	25459	24367	25459	24367	0.00
13/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	26862	28149	26862	28149	0.00
13/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	35515	34320	35515	34320	0.00
13/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	32954	34181	32954	34181	0.00
13/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	41248	40113	41248	40113	0.00
13/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	37965	39089	37965	39089	0.00
13/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	14258	13314	14258	13314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15535	16856	15535	16856	0.00
13/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	33831	32675	33831	32675	0.00
13/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	34733	35999	34733	35999	0.00
13/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	39587	38484	39587	38484	0.00
13/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	39724	40880	39724	40880	0.00
13/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	21935	20945	21935	20945	0.00
13/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30397	31785	30397	31785	0.00
13/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	10946	10169	10946	10169	0.00
13/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	19363	20850	19363	20850	0.00
13/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	20277	19338	20277	19338	0.00
13/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	32295	33734	32295	33734	0.00
13/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	9485	8787	9485	8787	0.00
13/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	21498	23065	21498	23065	0.00
13/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	17175	16337	17175	16337	0.00
13/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	36359	37899	36359	37899	0.00
13/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	6949	6403	6949	6403	0.00
13/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	26211	27930	26211	27930	0.00
13/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	18690	17802	18690	17802	0.00
13/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	34282	35772	34282	35772	0.00
13/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	8153	7533	8153	7533	0.00
13/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23781	25426	23781	25426	0.00
13/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	35594	34258	35594	34258	0.00
13/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	19658	20702	19658	20702	0.00
13/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	24790	23436	24790	23436	0.00
13/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8535	9446	8535	9446	0.00
13/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	10827	10230	10827	10230	0.00
13/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	48244	50026	48244	50026	0.00
13/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2743	2494	2743	2494	0.00
13/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	40458	42473	40458	42473	0.00
13/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	843	757	843	757	0.00
13/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	57491	59669	57491	59669	0.00
13/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	6231	5843	6231	5843	0.00
13/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	62349	64340	62349	64340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3219	2993	3219	2993	0.00
13/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	78519	80672	78519	80672	0.00
13/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	194	172	194	172	0.00
13/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	76269	78512	76269	78512	0.00
13/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1659	1534	1659	1534	0.00
13/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	96636	98889	96636	98889	0.00
13/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	38	34	38	34	0.00
13/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	96049	98310	96049	98310	0.00
13/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	6	5	6	5	0.00
13/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	116478	118742	116478	118742	0.00
13/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	791	727	791	727	0.00
13/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	115952	118267	115952	118267	0.00
13/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
13/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	137473	139738	137473	139738	0.00
13/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	347	317	347	317	0.00
13/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	136217	138566	136217	138566	0.00
13/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	181157	183422	181157	183422	0.00
13/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	159029	161293	159029	161293	0.00
13/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	51	46	51	46	0.00
13/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	178972	181346	178972	181346	0.00
13/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	140	127	140	127	0.00
13/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	157258	159624	157258	159624	0.00
13/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	32195	31078	32195	31078	0.00
13/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	36576	37881	36576	37881	0.00
13/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	26134	25171	26134	25171	0.00
13/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	44605	46064	44605	46064	0.00
13/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	42713	41363	42713	41363	0.00
13/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	26475	27546	26475	27546	0.00
13/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	37965	36893	37965	36893	0.00
13/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	41540	42726	41540	42726	0.00
13/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	48274	47016	48274	47016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	31473	32474	31473	32474	0.00
13/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	31875	30927	31875	30927	0.00
13/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	49367	50677	49367	50677	0.00
13/09/2006	R207 On 01-February-07			Bond Future	8.7500	8.7800	88.9709	88.7387	0.00
13/09/2006	R207 On 03-May-07			Bond Future	8.7400	8.7750	90.9483	90.7112	0.00
13/09/2006	R207 On 02-August-07			Bond Future	8.7300	8.7640	89.3420	89.1139	0.00
13/09/2006	R207 On 02-November-06			Bond Future	8.7500	8.7780	90.6670	90.4469	0.00
13/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	18968	17868	18968	17868	0.00
13/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18757	19978	18757	19978	0.00
13/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	25041	23884	25041	23884	0.00
13/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	24412	25627	24412	25627	0.00
13/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	29307	28172	29307	28172	0.00
13/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	27993	29139	27993	29139	0.00
13/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	6800	5804	6800	5804	0.00
13/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6587	7792	6587	7792	0.00
13/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	26787	25577	26787	25577	0.00
13/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	22678	23839	22678	23839	0.00
13/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	31033	29854	31033	29854	0.00
13/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	26273	27375	26273	27375	0.00
13/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	23364	22261	23364	22261	0.00
13/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	26234	27503	26234	27503	0.00
13/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	27639	26547	27639	26547	0.00
13/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	29789	30978	29789	30978	0.00
13/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	15699	14735	15699	14735	0.00
13/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	22571	23929	22571	23929	0.00
13/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	3813	3166	3813	3166	0.00
13/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	10749	12304	10749	12304	0.00
13/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	12814	11984	12814	11984	0.00
13/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	26848	28339	26848	28339	0.00
13/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	1901	1534	1901	1534	0.00
13/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	16067	17901	16067	17901	0.00
13/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	14209	13312	14209	13312	0.00
13/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	24652	26077	24652	26077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	2734	2238	2734	2238	0.00
13/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	13275	14981	13275	14981	0.00
13/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	11515	10748	11515	10748	0.00
13/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	29158	30713	29158	30713	0.00
13/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	1279	1017	1279	1017	0.00
13/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	19090	21029	19090	21029	0.00
13/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	10308	9604	10308	9604	0.00
13/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	31582	33199	31582	33199	0.00
13/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	832	652	832	652	0.00
13/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	22308	24329	22308	24329	0.00
13/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	6369	5888	6369	5888	0.00
13/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	42361	44201	42361	44201	0.00
13/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	104	77	104	77	0.00
13/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	36443	38618	36443	38618	0.00
13/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	3178	2909	3178	2909	0.00
13/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	58026	60079	58026	60079	0.00
13/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	3	2	3	2	0.00
13/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	55393	57593	55393	57593	0.00
13/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1418	1285	1418	1285	0.00
13/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	75646	77835	75646	77835	0.00
13/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	74977	77179	74977	77179	0.00
13/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	561	503	561	503	0.00
13/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	94710	96974	94710	96974	0.00
13/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	95120	97321	95120	97321	0.00
13/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	115834	118036	115834	118036	0.00
13/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	195	173	195	173	0.00
13/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	114824	117124	114824	117124	0.00
13/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	59	52	59	52	0.00
13/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	135742	138056	135742	138056	0.00
13/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	137140	139341	137140	139341	0.00
13/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	159054	161256	159054	161256	0.00
13/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	18961	17146	18961	17146	0.00
13/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1213	1599	1213	1599	0.00
13/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	16	14	16	14	0.00
13/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	157346	159665	157346	159665	0.00
13/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	28774	27334	28774	27334	0.00
13/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11186	12068	11186	12068	0.00
13/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	4	3	4	3	0.00
13/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	179593	181914	179593	181914	0.00
13/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	17358	16465	17358	16465	0.00
13/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	34415	35892	34415	35892	0.00
13/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	34441	33022	34441	33022	0.00
13/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	16594	17546	16594	17546	0.00
13/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	21548	20630	21548	20630	0.00
13/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	37739	39103	37739	39103	0.00
13/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	38494	37143	38494	37143	0.00
13/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	20129	21058	20129	21058	0.00
14/09/2006	GOVI On 01-February-07			jGovi	240.1300	239.8070	240.1340	239.8070	0.00
14/09/2006	GOVI On 03-May-07			jGovi	245.4600	245.1240	245.4570	245.1240	0.00
14/09/2006	GOVI On 02-August-07			jGovi	250.9400	250.6180	250.9440	250.6180	0.00
14/09/2006	GOVI On 02-November-06			jGovi	235.0900	234.7800	235.0860	234.7800	901.00
14/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	102169	99042	102169	99042	0.00
14/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	829	972	829	972	0.00
14/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	107254	104219	107254	104219	0.00
14/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	2684	2979	2684	2979	0.00
14/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	109864	107032	109864	107032	0.00
14/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	5424	5852	5424	5852	0.00
14/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	51996	49230	51996	49230	0.00
14/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	1136	1430	1136	1430	0.00
14/09/2006	J153 On 31-August-10			jSwap	9.3900	9.3580	0.0622	0.0611	0.00
14/09/2006	J157 On 15-September-15			jSwap	9.1100	9.0830	0.1046	0.1031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	J186 On 21-December-26			jSwap	9.0100	8.9730	0.1420	0.1386	0.00
14/09/2006	J194 On 28-February-08			jSwap	9.2400	9.2160	0.0239	0.0236	0.00
14/09/2006	J201 On 22-December-14			jSwap	9.2100	9.1870	0.1009	0.0996	0.00
14/09/2006	J203 On 15-September-17			jSwap	9.0600	9.0400	0.1141	0.1126	0.00
14/09/2006	J204 On 21-December-18			jSwap	9.1000	9.0780	0.1199	0.1181	0.00
14/09/2006	J207 On 15-January-20			jSwap	9.1000	9.0710	0.0850	0.0830	0.00
14/09/2006	JBAR On 21-December-05			jBar	8.2900	8.2630	0.0000	0.0000	0.00
14/09/2006	JFRA On 01-February-07			jFra	9.2000	9.1880	0.0224	0.0224	0.00
14/09/2006	JFRA On 07-February-08			jFra	9.4500	9.4240	0.0230	0.0230	0.00
14/09/2006	JFRA On 03-May-07			jFra	9.4500	9.4270	0.0230	0.0230	0.00
14/09/2006	JFRA On 02-August-07			jFra	9.5100	9.4200	0.0232	0.0229	0.00
14/09/2006	JFRA On 02-November-06			jFra	8.7600	8.7520	0.0214	0.0213	0.00
14/09/2006	JFRA On 01-November-07			jFra	9.4700	9.4640	0.0248	0.0248	0.00
14/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4182	4145	4182	4145	0.00
14/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	29	30	29	30	0.00
14/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25997	25994	25997	25994	0.00
14/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21240	21287	21240	21287	0.00
14/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4808	4763	4808	4763	0.00
14/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	66	69	66	69	0.00
14/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	5021	4820	5021	4820	0.00
14/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	124	143	124	143	0.00
14/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4292	4275	4292	4275	0.00
14/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
14/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5365	5352	5365	5352	0.00
14/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	207	210	207	210	0.00
14/09/2006	JN02 On 01-February-07			jNote	9.4200	9.3920	0.1710	0.1705	0.00
14/09/2006	JN02 On 03-May-07			jNote	9.4500	9.4140	0.1714	0.1708	0.00
14/09/2006	JN02 On 02-August-07			jNote	9.4400	9.4020	0.1713	0.1706	0.00
14/09/2006	JN02 On 02-November-06			jNote	9.3300	9.3090	0.1696	0.1693	0.00
14/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16501	16235	16501	16235	0.00
14/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8862	9120	8862	9120	0.00
14/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17708	17409	17708	17409	0.00
14/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14101	14436	14101	14436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20493	20147	20493	20147	0.00
14/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17012	17391	17012	17391	0.00
14/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	37963	37570	37963	37570	0.00
14/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	114	130	114	130	0.00
14/09/2006	JN05 On 01-February-07			jNote	9.3600	9.3220	0.3702	0.3692	0.00
14/09/2006	JN05 On 03-May-07			jNote	9.3500	9.3190	0.3700	0.3690	0.00
14/09/2006	JN05 On 02-August-07			jNote	9.3400	9.3000	0.3695	0.3683	0.00
14/09/2006	JN05 On 02-November-06			jNote	9.3300	9.2960	0.3697	0.3687	0.00
14/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	14537	13856	14537	13856	0.00
14/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	10344	11007	10344	11007	0.00
14/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	17976	17282	17976	17282	0.00
14/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	13864	14553	13864	14553	0.00
14/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	20472	19750	20472	19750	0.00
14/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	17032	17772	17032	17772	0.00
14/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	82349	81141	82349	81141	0.00
14/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
14/09/2006	JN10 On 01-February-07			jNote	9.1400	9.1150	0.5922	0.5915	0.00
14/09/2006	JN10 On 03-May-07			jNote	9.1300	9.1030	0.5915	0.5908	0.00
14/09/2006	JN10 On 02-August-07			jNote	9.1100	9.0810	0.5907	0.5899	0.00
14/09/2006	JN10 On 02-November-06			jNote	9.1300	9.1090	0.5923	0.5916	0.00
14/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	17282	16438	17282	16438	0.00
14/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	8341	8978	8341	8978	0.00
14/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	20220	19414	20220	19414	0.00
14/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	12055	12731	12055	12731	0.00
14/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	22272	21460	22272	21460	0.00
14/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	15462	16201	15462	16201	0.00
14/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	122075	120732	122075	120732	0.00
14/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
14/09/2006	JROD On 31-January-07			jRod	8.2800	8.2830	0.0016	0.0016	0.00
14/09/2006	JROD On 28-February-07			jRod	8.5200	8.5210	0.0027	0.0027	0.00
14/09/2006	JROD On 30-March-07			jRod	8.3400	8.3420	0.0026	0.0027	0.00
14/09/2006	JROD On 30-April-07			jRod	8.5700	8.5780	0.0043	0.0044	0.00
14/09/2006	JROD On 31-May-07			jRod	8.7800	8.7810	0.0058	0.0058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	JROD On 29-September-06			jRod	7.5200	7.5180	0.0010	0.0010	0.00
14/09/2006	JROD On 31-October-06			jRod	7.8200	7.8200	0.0002	0.0003	0.00
14/09/2006	JROD On 30-November-06			jRod	8.1200	8.1080	0.0005	0.0004	0.00
14/09/2006	JROD On 29-December-06			jRod	7.9900	7.9790	0.0001	0.0001	0.00
14/09/2006	R153 On 01-February-07			Bond Future	8.9700	8.7800	117.7507	118.3641	0.00
14/09/2006	R153 On 03-May-07			Bond Future	8.7500	8.7570	114.4079	114.3806	0.00
14/09/2006	R153 On 02-August-07			Bond Future	8.7100	8.7160	116.9691	116.9465	0.00
14/09/2006	R153 On 02-November-06			Bond Future	8.8400	8.8500	115.6281	115.5936	418.00
14/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	8887	11704	8887	11704	0.00
14/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	15993	12677	15993	12677	0.00
14/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	15098	14992	15098	14992	0.00
14/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	15037	15205	15037	15205	0.00
14/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18077	17991	18077	17991	0.00
14/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	18303	18443	18303	18443	0.00
14/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5748	5671	5748	5671	0.00
14/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8850	9118	8850	9118	0.00
14/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15860	15750	15860	15750	0.00
14/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	14282	14445	14282	14445	0.00
14/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18779	18690	18779	18690	0.00
14/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	17591	17729	17591	17729	0.00
14/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19497	19405	19497	19405	0.00
14/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	16898	17033	16898	17033	0.00
14/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10468	10329	10468	10329	0.00
14/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4979	5184	4979	5184	0.00
14/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	12935	16391	12935	16391	0.00
14/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11970	9293	11970	9293	0.00
14/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14359	14258	14359	14258	0.00
14/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	15818	15990	15818	15990	0.00
14/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	6298	8588	6298	8588	0.00
14/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	19914	16071	19914	16071	0.00
14/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3152	3115	3152	3115	0.00
14/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13188	13494	13188	13494	0.00
14/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	5735	7895	5735	7895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	20986	17012	20986	17012	0.00
14/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	5201	7231	5201	7231	0.00
14/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	22089	17986	22089	17986	0.00
14/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2658	2628	2658	2628	0.00
14/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	14435	14749	14435	14749	0.00
14/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	982	975	982	975	0.00
14/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	21518	21856	21518	21856	101.00
14/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2221	2197	2221	2197	0.00
14/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	15743	16064	15743	16064	0.00
14/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	3392	4925	3392	4925	0.00
14/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	26862	22262	26862	22262	0.00
14/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	1827	2821	1827	2821	0.00
14/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	33593	28453	33593	28453	0.00
14/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	278	278	278	278	0.00
14/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	29658	30003	29658	30003	0.00
14/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	875	1451	875	1451	0.00
14/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	41012	35455	41012	35455	0.00
14/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	56	57	56	57	0.00
14/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	38367	38712	38367	38712	0.00
14/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	430	754	430	754	0.00
14/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	49016	43207	49016	43207	0.00
14/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	10	11	10	11	0.00
14/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	47339	47683	47339	47683	0.00
14/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	196	364	196	364	0.00
14/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	57309	51345	57309	51345	0.00
14/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
14/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	56436	56780	56436	56780	0.00
14/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	82	163	82	163	0.00
14/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	65802	59750	65802	59750	0.00
14/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	65629	65973	65629	65973	0.00
14/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	12	26	12	26	0.00
14/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	83184	77065	83184	77065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	32	68	32	68	0.00
14/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	74438	68340	74438	68340	0.00
14/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	17814	21845	17814	21845	0.00
14/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8852	6749	8852	6749	0.00
14/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	74914	75258	74914	75258	0.00
14/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	84290	84634	84290	84634	0.00
14/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	16584	16379	16584	16379	0.00
14/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2585	2725	2585	2725	0.00
14/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11636	11551	11636	11551	0.00
14/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	19200	19389	19200	19389	0.00
14/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19134	19006	19134	19006	0.00
14/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	11514	11660	11514	11660	0.00
14/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15434	15359	15434	15359	0.00
14/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	21338	21489	21338	21489	0.00
14/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	22530	22427	22530	22427	0.00
14/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	14309	14432	14309	14432	0.00
14/09/2006	R157 On 01-February-07			Bond Future	8.8500	8.8440	132.9783	132.9853	0.00
14/09/2006	R157 On 03-May-07			Bond Future	8.8000	8.8360	129.3399	129.1000	0.00
14/09/2006	R157 On 02-August-07			Bond Future	8.7900	8.8200	132.2314	131.9969	0.00
14/09/2006	R157 On 02-November-06			Bond Future	8.8200	8.8500	130.2957	130.0806	4.00
14/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	23308	23435	23308	23435	0.00
14/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29984	30041	29984	30041	0.00
14/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	33005	31861	33005	31861	0.00
14/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	33074	34329	33074	34329	0.00
14/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	25268	24115	25268	24115	0.00
14/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	24263	25454	24263	25454	0.00
14/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	12689	11889	12689	11889	0.00
14/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	17728	19080	17728	19080	0.00
14/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	32990	33127	32990	33127	0.00
14/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	22197	22263	22197	22263	0.00
14/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	40090	38787	40090	38787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	26529	27626	26529	27626	0.00
14/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	22758	21565	22758	21565	0.00
14/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9922	10881	9922	10881	0.00
14/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	19985	20106	19985	20106	0.00
14/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	33741	33792	33741	33792	0.00
14/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	9602	8955	9602	8955	20.00
14/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	21886	23391	21886	23391	20.00
14/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4233	4291	4233	4291	250.00
14/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	72795	72783	72795	72783	0.00
14/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	12949	13052	12949	13052	150.00
14/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	44634	44668	44634	44668	0.00
14/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	59093	59229	59093	59229	0.00
14/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	10983	11048	10983	11048	150.00
14/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	16947	17062	16947	17062	0.00
14/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	37835	37880	37835	37880	0.00
14/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	7041	6536	7041	6536	0.00
14/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	26626	28272	26626	28272	0.00
14/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	18430	18548	18430	18548	0.00
14/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	35745	35794	35745	35794	0.00
14/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	131	118	131	118	0.00
14/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	80165	82303	80165	82303	171.00
14/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5953	5512	5953	5512	0.00
14/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	29209	30919	29209	30919	100.00
14/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	8257	7682	8257	7682	0.00
14/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24184	25761	24184	25761	0.00
14/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	15537	15649	15537	15649	0.00
14/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	40011	40053	40011	40053	0.00
14/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	9607	9698	9607	9698	0.00
14/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	52212	52233	52212	52233	0.00
14/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2230	2041	2230	2041	0.00
14/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	44052	46014	44052	46014	0.00
14/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	642	581	642	581	0.00
14/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	61387	63478	61387	63478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	5478	5545	5478	5545	0.00
14/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	66554	66552	66554	66552	0.00
14/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2773	2817	2773	2817	0.00
14/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	82669	82644	82669	82644	0.00
14/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	24	21	24	21	0.00
14/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	99720	101869	99720	101869	0.00
14/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1418	1447	1418	1447	0.00
14/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	100491	100449	100491	100449	0.00
14/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	3	3	3	3	0.00
14/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	119742	121893	119742	121893	0.00
14/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	672	689	672	689	0.00
14/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	119284	119231	119284	119231	0.00
14/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	161003	163155	161003	163155	0.00
14/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	140172	142324	140172	142324	0.00
14/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	35498	33959	35498	33959	0.00
14/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5122	5735	5122	5735	0.00
14/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	49976	48175	49976	48175	0.00
14/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2389	2739	2389	2739	0.00
14/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	65507	63536	65507	63536	0.00
14/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1028	1209	1028	1209	0.00
14/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	295	303	295	303	0.00
14/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	138817	138756	138817	138756	0.00
14/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	44150	44289	44150	44289	0.00
14/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16207	16275	16207	16275	0.00
14/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	56512	56649	56512	56649	0.00
14/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11732	11799	11732	11799	0.00
14/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	69721	69852	69721	69852	0.00
14/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8411	8472	8411	8472	0.00
14/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4990	4610	4990	4610	0.00
14/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	31931	33702	31931	33702	0.00
14/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	31360	30255	31360	30255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	34867	36161	34867	36161	0.00
14/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	29765	28700	29765	28700	0.00
14/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	36722	38056	36722	38056	0.00
14/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	23899	22989	23899	22989	0.00
14/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	44785	46274	44785	46274	0.00
14/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	38748	37635	38748	37635	0.00
14/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	41098	42330	41098	42330	0.00
14/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	37169	36088	37169	36088	0.00
14/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	42886	44149	42886	44149	0.00
14/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	31250	30293	31250	30293	0.00
14/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	50556	51943	50556	51943	0.00
14/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	47225	45956	47225	45956	0.00
14/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	32916	33991	32916	33991	0.00
14/09/2006	R186 On 01-February-07			Bond Future	8.5700	8.6120	119.6158	119.1531	0.00
14/09/2006	R186 On 03-May-07			Bond Future	8.5600	8.6020	122.2695	121.7981	0.00
14/09/2006	R186 On 02-August-07			Bond Future	8.5400	8.5890	119.6935	119.2135	0.00
14/09/2006	R186 On 02-November-06			Bond Future	8.5700	8.6140	122.2824	121.8497	59.00
14/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	35199	33134	35199	33134	0.00
14/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	42682	45244	42682	45244	0.00
14/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	50401	48103	50401	48103	0.00
14/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	51261	53676	51261	53676	0.00
14/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	59022	56618	59022	56618	0.00
14/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	58380	60776	58380	60776	0.00
14/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	18256	16590	18256	16590	0.00
14/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26325	28986	26325	28986	0.00
14/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	49810	47244	49810	47244	0.00
14/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	30522	32583	30522	32583	0.00
14/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	33061	30572	33061	30572	0.00
14/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	14206	16044	14206	16044	0.00
14/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	61218	58606	61218	58606	0.00
14/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	40862	42963	40862	42963	0.00
14/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	69692	67012	69692	67012	0.00
14/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	47961	50081	47961	50081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	24874	23228	24874	23228	0.00
14/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	54464	57444	54464	57444	0.00
14/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	9685	8648	9685	8648	0.00
14/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	39994	43283	39994	43283	0.00
14/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	22581	21040	22581	21040	0.00
14/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	57797	60882	57797	60882	0.00
14/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	8053	7156	8053	7156	0.00
14/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	44022	47451	44022	47451	0.00
14/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	20536	19096	20536	19096	0.00
14/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	61416	64604	61416	64604	0.00
14/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	6673	5904	6673	5904	0.00
14/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	48342	51900	48342	51900	0.00
14/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	13514	12460	13514	12460	0.00
14/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	77464	81038	77464	81038	0.00
14/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2814	2445	2814	2445	0.00
14/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	67699	71657	67699	71657	0.00
14/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	7287	6640	7287	6640	0.00
14/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	101018	104998	101018	104998	0.00
14/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	723	615	723	615	0.00
14/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	95587	99805	95587	99805	0.00
14/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	3427	3081	3427	3081	0.00
14/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	128031	132312	128031	132312	0.00
14/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	129	107	129	107	0.00
14/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	126078	130383	126078	130383	0.00
14/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1598	1422	1598	1422	0.00
14/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	158213	162664	158213	162664	0.00
14/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	19	16	19	16	0.00
14/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	158211	162534	158211	162534	0.00
14/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	674	594	674	594	0.00
14/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	190488	195035	190488	195035	0.00
14/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	2	2	2	0.00
14/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	191644	195970	191644	195970	0.00
14/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	255	223	255	223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	224509	229104	224509	229104	0.00
14/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	226353	230680	226353	230680	0.00
14/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	51893	48700	51893	48700	0.00
14/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	7049	8181	7049	8181	0.00
14/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	262380	266707	262380	266707	0.00
14/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	86	75	86	75	0.00
14/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	260075	264690	260075	264690	0.00
14/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	66736	63720	66736	63720	0.00
14/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	21599	23211	21599	23211	0.00
14/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	47874	45656	47874	45656	0.00
14/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	54131	56626	54131	56626	0.00
14/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	45421	43282	45421	43282	0.00
14/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	57113	59687	57113	59687	0.00
14/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	36358	34533	36358	34533	0.00
14/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	70177	73065	70177	73065	0.00
14/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	56501	54166	56501	54166	0.00
14/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	61224	63689	61224	63689	0.00
14/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	54041	51776	54041	51776	0.00
14/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	64165	66700	64165	66700	0.00
14/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	44819	42832	44819	42832	0.00
14/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	76930	79743	76930	79743	0.00
14/09/2006	R194 On 01-February-07			Bond Future	9.0400	9.0630	105.3311	105.3082	0.00
14/09/2006	R194 On 03-May-07			Bond Future	9.0400	9.0710	102.5837	102.5613	0.00
14/09/2006	R194 On 02-August-07			Bond Future	8.9900	9.0240	104.8790	104.8616	0.00
14/09/2006	R194 On 02-November-06			Bond Future	8.9600	8.9760	103.1114	103.0942	0.00
14/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2878	2803	2878	2803	0.00
14/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5781	5935	5781	5935	0.00
14/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5240	5139	5240	5139	0.00
14/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5178	5301	5178	5301	0.00
14/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6309	6232	6309	6232	0.00
14/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6266	6362	6266	6362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	949	928	949	928	0.00
14/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5401	5552	5401	5552	0.00
14/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6446	6367	6446	6367	0.00
14/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6131	6226	6131	6226	0.00
14/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6049	5937	6049	5937	0.00
14/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4440	4553	4440	4553	0.00
14/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2663	2592	2663	2592	0.00
14/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6067	6226	6067	6226	0.00
14/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2458	2391	2458	2391	0.00
14/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6364	6527	6364	6527	0.00
14/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1900	1845	1900	1845	0.00
14/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7315	7489	7315	7489	0.00
14/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	657	642	657	642	0.00
14/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6344	6501	6344	6501	0.00
14/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	794	776	794	776	0.00
14/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5863	6017	5863	6017	0.00
14/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1164	1126	1164	1126	0.00
14/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9100	9292	9100	9292	0.00
14/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	217	213	217	213	0.00
14/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9000	9168	9000	9168	0.00
14/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	52	51	52	51	0.00
14/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11944	12115	11944	12115	0.00
14/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	651	627	651	627	0.00
14/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11117	11323	11117	11323	0.00
14/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	8	8	8	8	0.00
14/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15024	15195	15024	15195	0.00
14/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	326	313	326	313	0.00
14/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13332	13549	13332	13549	0.00
14/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	172	165	172	165	0.00
14/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15728	15951	15728	15951	0.00
14/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
14/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18153	18325	18153	18325	0.00
14/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	85	82	85	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18201	18427	18201	18427	0.00
14/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21302	21474	21302	21474	0.00
14/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	40	38	40	38	0.00
14/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20724	20952	20724	20952	0.00
14/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24465	24637	24465	24637	0.00
14/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	17	17	17	17	0.00
14/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23280	23509	23280	23509	0.00
14/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27643	27814	27643	27814	0.00
14/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37257	37429	37257	37429	0.00
14/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34038	34210	34038	34210	0.00
14/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30833	31005	30833	31005	0.00
14/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
14/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31056	31286	31056	31286	0.00
14/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	3	3	3	3	0.00
14/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28451	28680	28451	28680	0.00
14/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	7	7	7	7	0.00
14/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25857	26087	25857	26087	0.00
14/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5049	4950	5049	4950	0.00
14/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5374	5500	5374	5500	0.00
14/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4862	4766	4862	4766	0.00
14/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5575	5704	5575	5704	0.00
14/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4161	4075	4161	4075	0.00
14/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6425	6564	6425	6564	0.00
14/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6175	6099	6175	6099	0.00
14/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6403	6501	6403	6501	0.00
14/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5655	5584	5655	5584	0.00
14/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6972	7074	6972	7074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7009	6925	7009	6925	0.00
14/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5608	5699	5608	5699	0.00
14/09/2006	R201 On 01-February-07			Bond Future	8.8000	8.8380	100.8098	100.6201	0.00
14/09/2006	R201 On 03-May-07			Bond Future	8.8000	8.8310	103.0429	102.8574	0.00
14/09/2006	R201 On 02-August-07			Bond Future	8.7800	8.8190	100.9241	100.7374	0.00
14/09/2006	R201 On 02-November-06			Bond Future	8.8000	8.8320	103.0143	102.8375	26.00
14/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	18977	18141	18977	18141	0.00
14/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	21999	23059	21999	23059	0.00
14/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	26892	26006	26892	26006	0.00
14/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	26728	27697	26728	27697	0.00
14/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	31418	30505	31418	30505	0.00
14/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	30564	31518	30564	31518	0.00
14/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	10586	9901	10586	9901	0.00
14/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13502	14585	13502	14585	0.00
14/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	26934	25899	26934	25899	0.00
14/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	16065	16926	16065	16926	0.00
14/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	32534	31528	32534	31528	0.00
14/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	21524	22374	21524	22374	0.00
14/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	18788	17781	18788	17781	0.00
14/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	7512	8273	7512	8273	0.00
14/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	16268	15514	16268	15514	0.00
14/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24916	26058	24916	26058	0.00
14/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	8071	7513	8071	7513	0.00
14/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	16738	17947	16738	17947	0.00
14/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	13792	13119	13792	13119	0.00
14/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28107	29330	28107	29330	0.00
14/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5974	5534	5974	5534	0.00
14/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20433	21761	20433	21761	0.00
14/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	15000	14287	15000	14287	0.00
14/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26477	27660	26477	27660	0.00
14/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6971	6473	6971	6473	0.00
14/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	18529	19799	18529	19799	0.00
14/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	12643	12011	12643	12011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29807	31071	29807	31071	0.00
14/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5078	4693	5078	4693	0.00
14/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	22450	23832	22450	23832	0.00
14/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	7835	7391	7835	7391	0.00
14/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	39397	40850	39397	40850	0.00
14/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1975	1803	1975	1803	0.00
14/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	34072	35668	34072	35668	0.00
14/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	603	545	603	545	0.00
14/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	47700	49409	47700	49409	0.00
14/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4421	4139	4421	4139	0.00
14/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50644	52258	50644	52258	0.00
14/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2247	2086	2247	2086	0.00
14/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	63398	65133	63398	65133	0.00
14/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	138	124	138	124	0.00
14/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	62515	64268	62515	64268	0.00
14/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	27	24	27	24	0.00
14/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	77971	79736	77971	79736	0.00
14/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1139	1051	1139	1051	0.00
14/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	77491	79299	77491	79299	0.00
14/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	4	4	4	4	0.00
14/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	93808	95575	93808	95575	0.00
14/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	535	490	535	490	0.00
14/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	92365	94217	92365	94217	0.00
14/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	231	211	231	211	0.00
14/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	107825	109701	107825	109701	0.00
14/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	109962	111729	109962	111729	0.00
14/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	126424	128192	126424	128192	0.00
14/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	29070	27784	29070	27784	0.00
14/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	3861	4343	3861	4343	0.00
14/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	92	83	92	83	0.00
14/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	123738	125626	123738	125626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	36077	34862	36077	34862	0.00
14/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	11564	12246	11564	12246	0.00
14/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	25579	24724	25579	24724	0.00
14/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	28151	29150	28151	29150	0.00
14/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	24306	23481	24306	23481	0.00
14/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	29623	30652	29623	30652	0.00
14/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	19616	18908	19616	18908	0.00
14/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	36008	37155	36008	37155	0.00
14/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	30130	29242	30130	29242	0.00
14/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	31947	32926	31947	32926	0.00
14/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	28874	28012	28874	28012	0.00
14/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	33372	34377	33372	34377	0.00
14/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	24176	23416	24176	23416	0.00
14/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	39488	40594	39488	40594	0.00
14/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	36888	35873	36888	35873	0.00
14/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	25439	26291	25439	26291	0.00
14/09/2006	R203 On 01-February-07			Bond Future	8.7500	8.7910	99.8379	99.5851	0.00
14/09/2006	R203 On 03-May-07			Bond Future	8.7400	8.7830	97.8720	97.6160	0.00
14/09/2006	R203 On 02-August-07			Bond Future	8.7300	8.7690	100.0625	99.8035	0.00
14/09/2006	R203 On 02-November-06			Bond Future	8.7500	8.7860	97.7311	97.4882	0.00
14/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	17301	16111	17301	16111	0.00
14/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	17501	18838	17501	18838	0.00
14/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	23752	22447	23752	22447	0.00
14/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	20080	21334	20080	21334	0.00
14/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	27097	25807	27097	25807	0.00
14/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	25736	27037	25736	27037	0.00
14/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	10200	9121	10200	9121	0.00
14/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10200	11550	10200	11550	0.00
14/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	28727	27387	28727	27387	0.00
14/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	24136	25386	24136	25386	0.00
14/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	22102	20857	22102	20857	0.00
14/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	21707	23022	21707	23022	0.00
14/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	12832	11869	12832	11869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	23099	24663	23099	24663	0.00
14/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	5947	5230	5947	5230	0.00
14/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	16156	17868	16156	17868	0.00
14/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	14227	13190	14227	13190	0.00
14/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	21123	22613	21123	22613	0.00
14/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	7196	6365	7196	6365	0.00
14/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	13986	15584	13986	15584	0.00
14/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	11531	10641	11531	10641	0.00
14/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	25184	26822	25184	26822	0.00
14/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	4858	4248	4858	4248	0.00
14/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	18502	20322	18502	20322	0.00
14/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	10322	9503	10322	9503	0.00
14/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	27378	29086	27378	29086	0.00
14/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	3922	3411	3922	3411	0.00
14/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	21017	22935	21017	22935	0.00
14/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	26600	25031	26600	25031	0.00
14/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10327	11286	10327	11286	0.00
14/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1111	940	1111	940	0.00
14/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	35707	37965	35707	37965	0.00
14/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	5587	5082	5587	5082	0.00
14/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	39890	41912	39890	41912	0.00
14/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2716	2439	2716	2439	0.00
14/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	54669	56920	54669	56920	0.00
14/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	222	184	222	184	0.00
14/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	52735	55125	52735	55125	0.00
14/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1174	1042	1174	1042	0.00
14/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	71190	73585	71190	73585	0.00
14/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	30	25	30	25	0.00
14/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	70887	73310	70887	73310	0.00
14/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	448	392	448	392	0.00
14/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	88951	91423	88951	91423	0.00
14/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	3	2	3	2	0.00
14/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	89642	92070	89642	92070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	150	129	150	129	0.00
14/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	107574	110082	107574	110082	0.00
14/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	108872	111301	108872	111301	0.00
14/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	128568	130997	128568	130997	0.00
14/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	169397	171826	169397	171826	0.00
14/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	148739	151168	148739	151168	0.00
14/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
14/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	166919	169447	166919	169447	0.00
14/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	11	9	11	9	0.00
14/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	146631	149157	146631	149157	0.00
14/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	43	37	43	37	0.00
14/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	126837	129358	126837	129358	0.00
14/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	20522	19338	20522	19338	0.00
14/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	23420	24796	23420	24796	0.00
14/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	14920	13976	14920	13976	0.00
14/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	31140	32755	31140	32755	0.00
14/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	31047	29501	31047	29501	0.00
14/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	14408	15422	14408	15422	0.00
14/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	25522	24283	25522	24283	0.00
14/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	27406	28757	27406	28757	0.00
14/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	19793	18754	19793	18754	0.00
14/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	34800	36352	34800	36352	0.00
14/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	35796	34256	35796	34256	0.00
14/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	18424	19475	18424	19475	0.00
14/09/2006	R204 On 01-February-07			Bond Future	8.7300	8.7700	95.6730	95.4061	0.00
14/09/2006	R204 On 03-May-07			Bond Future	8.7200	8.7630	97.7949	97.5240	0.00
14/09/2006	R204 On 02-August-07			Bond Future	8.7100	8.7520	95.9374	95.6626	0.00
14/09/2006	R204 On 02-November-06			Bond Future	8.7300	8.7680	97.6148	97.3592	0.00
14/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	26736	25459	26736	25459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25470	26862	25470	26862	0.00
14/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	35165	33831	35165	33831	0.00
14/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	33358	34733	33358	34733	0.00
14/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	40970	39587	40970	39587	0.00
14/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	38360	39724	38360	39724	0.00
14/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	15406	14258	15406	14258	0.00
14/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14126	15535	14126	15535	0.00
14/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	36892	35515	36892	35515	0.00
14/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	31623	32954	31623	32954	0.00
14/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	42669	41248	42669	41248	0.00
14/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	36638	37965	36638	37965	0.00
14/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	23097	21935	23097	21935	0.00
14/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	28891	30397	28891	30397	0.00
14/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	11902	10946	11902	10946	0.00
14/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17761	19363	17761	19363	0.00
14/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	21382	20277	21382	20277	0.00
14/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	30731	32295	30731	32295	0.00
14/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	10346	9485	10346	9485	0.00
14/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19802	21498	19802	21498	0.00
14/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	18164	17175	18164	17175	0.00
14/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	34679	36359	34679	36359	0.00
14/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	7631	6949	7631	6949	0.00
14/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	24336	26211	24336	26211	0.00
14/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	19737	18690	19737	18690	0.00
14/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	32660	34282	32660	34282	0.00
14/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	8922	8153	8922	8153	0.00
14/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	21994	23781	21994	23781	0.00
14/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	37142	35594	37142	35594	0.00
14/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	18538	19658	18538	19658	0.00
14/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	26400	24790	26400	24790	0.00
14/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	7588	8535	7588	8535	0.00
14/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	11538	10827	11538	10827	0.00
14/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	46287	48244	46287	48244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3064	2743	3064	2743	0.00
14/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	38222	40458	38222	40458	0.00
14/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	958	843	958	843	0.00
14/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55048	57491	55048	57491	0.00
14/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	6699	6231	6699	6231	0.00
14/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	60149	62349	60149	62349	0.00
14/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3495	3219	3495	3219	0.00
14/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	76127	78519	76127	78519	0.00
14/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	224	194	224	194	0.00
14/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	73741	76269	73741	76269	0.00
14/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1814	1659	1814	1659	0.00
14/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	94122	96636	94122	96636	0.00
14/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	44	38	44	38	0.00
14/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	93498	96049	93498	96049	0.00
14/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	7	6	7	6	0.00
14/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	113922	116478	113922	116478	0.00
14/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	871	791	871	791	0.00
14/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	113364	115952	113364	115952	0.00
14/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
14/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	134916	137473	134916	137473	0.00
14/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	385	347	385	347	0.00
14/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	133587	136217	133587	136217	0.00
14/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	178600	181157	178600	181157	0.00
14/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	156472	159029	156472	159029	0.00
14/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	58	51	58	51	0.00
14/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	176310	178972	176310	178972	0.00
14/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	156	140	156	140	0.00
14/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	154605	157258	154605	157258	0.00
14/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	33485	32195	33485	32195	0.00
14/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	35157	36576	35157	36576	0.00
14/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	27250	26134	27250	26134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	43012	44605	43012	44605	0.00
14/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	44264	42713	44264	42713	0.00
14/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	25316	26475	25316	26475	0.00
14/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	39311	37965	39311	37965	0.00
14/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	40137	41540	40137	41540	0.00
14/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	49845	48274	49845	48274	0.00
14/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	30296	31473	30296	31473	0.00
14/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	33069	31875	33069	31875	0.00
14/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	47813	49367	47813	49367	0.00
14/09/2006	R207 On 01-February-07			Bond Future	8.7100	8.7470	89.2463	88.9709	0.00
14/09/2006	R207 On 03-May-07			Bond Future	8.7000	8.7410	91.2213	90.9483	0.00
14/09/2006	R207 On 02-August-07			Bond Future	8.6900	8.7310	89.6196	89.3420	0.00
14/09/2006	R207 On 02-November-06			Bond Future	8.7100	8.7470	90.9308	90.6670	0.00
14/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	20344	18968	20344	18968	0.00
14/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	17378	18757	17378	18757	0.00
14/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	26424	25041	26424	25041	0.00
14/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	23066	24412	23066	24412	0.00
14/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	30737	29307	30737	29307	0.00
14/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	26647	27993	26647	27993	0.00
14/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	8158	6800	8158	6800	0.00
14/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	5307	6587	5307	6587	0.00
14/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	28232	26787	28232	26787	0.00
14/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	21392	22678	21392	22678	0.00
14/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	32516	31033	32516	31033	0.00
14/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	24980	26273	24980	26273	0.00
14/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	24686	23364	24686	23364	0.00
14/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	24826	26234	24826	26234	0.00
14/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	29015	27639	29015	27639	0.00
14/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	28389	29789	28389	29789	0.00
14/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	16911	15699	16911	15699	0.00
14/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	21029	22571	21029	22571	0.00
14/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	4731	3813	4731	3813	0.00
14/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	9031	10749	9031	10749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	13866	12814	13866	12814	0.00
14/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	25145	26848	25145	26848	0.00
14/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	2445	1901	2445	1901	0.00
14/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	13974	16067	13974	16067	0.00
14/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	15340	14209	15340	14209	0.00
14/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	23029	24652	23029	24652	0.00
14/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	3454	2734	3454	2734	0.00
14/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	11358	13275	11358	13275	0.00
14/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	12488	11515	12488	11515	0.00
14/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	27377	29158	27377	29158	0.00
14/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	1677	1279	1677	1279	0.00
14/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	16850	19090	16850	19090	0.00
14/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	11206	10308	11206	10308	0.00
14/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	29725	31582	29725	31582	0.00
14/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1111	832	1111	832	0.00
14/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	19950	22308	19950	22308	0.00
14/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	6990	6369	6990	6369	0.00
14/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	40227	42361	40227	42361	0.00
14/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	149	104	149	104	0.00
14/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	33852	36443	33852	36443	0.00
14/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	3531	3178	3531	3178	0.00
14/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	55625	58026	55625	58026	0.00
14/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	5	3	5	3	0.00
14/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	52758	55393	52758	55393	0.00
14/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1595	1418	1595	1418	0.00
14/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	73069	75646	73069	75646	0.00
14/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	72340	74977	72340	74977	0.00
14/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	639	561	639	561	0.00
14/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	92034	94710	92034	94710	0.00
14/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	92483	95120	92483	95120	0.00
14/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	113197	115834	113197	115834	0.00
14/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	225	195	225	195	0.00
14/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	112099	114824	112099	114824	0.00
14/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	69	59	69	59	0.00
14/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	132998	135742	132998	135742	0.00
14/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	134502	137140	134502	137140	0.00
14/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	156417	159054	156417	159054	0.00
14/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	21240	18961	21240	18961	0.00
14/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	855	1213	855	1213	0.00
14/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	18	16	18	16	0.00
14/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	154594	157346	154594	157346	0.00
14/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	30550	28774	30550	28774	0.00
14/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10208	11186	10208	11186	0.00
14/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	4	4	4	4	0.00
14/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	176839	179593	176839	179593	0.00
14/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	18437	17358	18437	17358	0.00
14/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	32763	34415	32763	34415	0.00
14/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	36127	34441	36127	34441	0.00
14/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	15549	16594	15549	16594	0.00
14/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	22711	21548	22711	21548	0.00
14/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	36127	37739	36127	37739	0.00
14/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	40186	38494	40186	38494	0.00
14/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	19045	20129	19045	20129	0.00
15/09/2006	GOVI On 01-February-07			jGovi	240.4800	240.1340	240.4820	240.1340	0.00
15/09/2006	GOVI On 03-May-07			jGovi	245.8000	245.4570	245.7970	245.4570	0.00
15/09/2006	GOVI On 02-August-07			jGovi	251.2700	250.9440	251.2650	250.9440	0.00
15/09/2006	GOVI On 02-November-06			jGovi	235.4300	235.0860	235.4280	235.0860	901.00
15/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	105518	102169	105518	102169	0.00
15/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	698	829	698	829	0.00
15/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	110379	107254	110379	107254	0.00
15/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	2409	2684	2409	2684	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	112677	109864	112677	109864	0.00
15/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	5027	5424	5027	5424	0.00
15/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	55149	51996	55149	51996	0.00
15/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	869	1136	869	1136	0.00
15/09/2006	J153 On 31-August-10			jSwap	9.3700	9.3920	0.0616	0.0622	0.00
15/09/2006	J157 On 15-September-15			jSwap	9.2400	9.1080	0.1043	0.1046	0.00
15/09/2006	J186 On 21-December-26			jSwap	8.9500	9.0120	0.1362	0.1420	0.00
15/09/2006	J194 On 28-February-08			jSwap	9.2200	9.2410	0.0236	0.0239	0.00
15/09/2006	J201 On 22-December-14			jSwap	9.1900	9.2100	0.0996	0.1009	0.00
15/09/2006	J203 On 15-September-17			jSwap	9.1800	9.0620	0.1146	0.1141	0.00
15/09/2006	J204 On 21-December-18			jSwap	9.0900	9.1040	0.1187	0.1199	0.00
15/09/2006	J207 On 15-January-20			jSwap	9.0700	9.0980	0.0829	0.0850	0.00
15/09/2006	JBAR On 21-December-05			jBar	8.3000	8.2880	0.0000	0.0000	0.00
15/09/2006	JFRA On 01-February-07			jFra	9.2000	9.2040	0.0224	0.0224	0.00
15/09/2006	JFRA On 07-February-08			jFra	9.4200	9.4450	0.0229	0.0230	0.00
15/09/2006	JFRA On 03-May-07			jFra	9.4400	9.4470	0.0230	0.0230	0.00
15/09/2006	JFRA On 02-August-07			jFra	9.4500	9.5110	0.0230	0.0232	0.00
15/09/2006	JFRA On 02-November-06			jFra	8.7500	8.7590	0.0213	0.0214	0.00
15/09/2006	JFRA On 01-November-07			jFra	9.4500	9.4700	0.0247	0.0248	0.00
15/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4169	4182	4169	4182	0.00
15/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	28	29	28	29	0.00
15/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25943	25997	25943	25997	0.00
15/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21246	21240	21246	21240	0.00
15/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4780	4808	4780	4808	0.00
15/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	67	66	67	66	0.00
15/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4885	5021	4885	5021	0.00
15/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	135	124	135	124	0.00
15/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4275	4292	4275	4292	0.00
15/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
15/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5311	5365	5311	5365	0.00
15/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	212	207	212	207	0.00
15/09/2006	JN02 On 01-February-07			jNote	9.4000	9.4210	0.1706	0.1710	0.00
15/09/2006	JN02 On 03-May-07			jNote	9.4200	9.4490	0.1709	0.1714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	JN02 On 02-August-07			jNote	9.4100	9.4420	0.1708	0.1713	0.00
15/09/2006	JN02 On 02-November-06			jNote	9.3100	9.3320	0.1693	0.1696	0.00
15/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	16181	16501	16181	16501	0.00
15/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9012	8862	9012	8862	0.00
15/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	17398	17708	17398	17708	0.00
15/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14315	14101	14315	14101	0.00
15/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	20173	20493	20173	20493	0.00
15/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	17254	17012	17254	17012	0.00
15/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	37569	37963	37569	37963	0.00
15/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	113	114	113	114	0.00
15/09/2006	JN05 On 01-February-07			jNote	9.3300	9.3560	0.3695	0.3702	0.00
15/09/2006	JN05 On 03-May-07			jNote	9.3300	9.3540	0.3693	0.3700	0.00
15/09/2006	JN05 On 02-August-07			jNote	9.3100	9.3370	0.3687	0.3695	0.00
15/09/2006	JN05 On 02-November-06			jNote	9.3100	9.3280	0.3690	0.3697	0.00
15/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	14001	14537	14001	14537	0.00
15/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	10717	10344	10717	10344	0.00
15/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	17441	17976	17441	17976	0.00
15/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	14276	13864	14276	13864	0.00
15/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	19933	20472	19933	20472	0.00
15/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	17481	17032	17481	17032	0.00
15/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	81559	82349	81559	82349	0.00
15/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
15/09/2006	JN10 On 01-February-07			jNote	9.1300	9.1380	0.5923	0.5922	0.00
15/09/2006	JN10 On 03-May-07			jNote	9.1200	9.1260	0.5916	0.5915	0.00
15/09/2006	JN10 On 02-August-07			jNote	9.1000	9.1050	0.5907	0.5907	0.00
15/09/2006	JN10 On 02-November-06			jNote	9.1300	9.1320	0.5924	0.5923	0.00
15/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	17086	17282	17086	17282	0.00
15/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	8399	8341	8399	8341	0.00
15/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	20040	20220	20040	20220	0.00
15/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	12130	12055	12130	12055	0.00
15/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	22068	22272	22068	22272	0.00
15/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	15579	15462	15579	15462	0.00
15/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	121828	122075	121828	122075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
15/09/2006	JROD On 31-January-07			jRod	8.2900	8.2830	0.0019	0.0016	0.00
15/09/2006	JROD On 28-February-07			jRod	8.5200	8.5150	0.0030	0.0027	0.00
15/09/2006	JROD On 30-March-07			jRod	8.3400	8.3350	0.0030	0.0026	0.00
15/09/2006	JROD On 30-April-07			jRod	8.5700	8.5710	0.0046	0.0043	0.00
15/09/2006	JROD On 31-May-07			jRod	8.7800	8.7780	0.0061	0.0058	0.00
15/09/2006	JROD On 29-September-06			jRod	7.5100	7.5170	0.0006	0.0010	0.00
15/09/2006	JROD On 31-October-06			jRod	7.8200	7.8240	0.0001	0.0002	0.00
15/09/2006	JROD On 30-November-06			jRod	8.1200	8.1200	0.0008	0.0005	0.00
15/09/2006	JROD On 29-December-06			jRod	7.9900	7.9850	0.0005	0.0001	0.00
15/09/2006	R153 On 01-February-07			Bond Future	8.7400	8.9700	118.5067	117.7507	0.00
15/09/2006	R153 On 03-May-07			Bond Future	8.7100	8.7480	114.5173	114.4079	0.00
15/09/2006	R153 On 02-August-07			Bond Future	8.6700	8.7080	117.0682	116.9691	0.00
15/09/2006	R153 On 02-November-06			Bond Future	8.8100	8.8400	115.7314	115.6281	418.00
15/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17166	12935	17166	12935	0.00
15/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8641	11970	8641	11970	0.00
15/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	15627	15098	15627	15098	0.00
15/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	14472	15037	14472	15037	0.00
15/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18554	18077	18554	18077	0.00
15/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	17790	18303	17790	18303	0.00
15/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	6135	5748	6135	5748	0.00
15/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8205	8850	8205	8850	0.00
15/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12334	8887	12334	8887	0.00
15/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11879	15993	11879	15993	0.00
15/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	16406	15860	16406	15860	0.00
15/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	13734	14282	13734	14282	0.00
15/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	19268	18779	19268	18779	0.00
15/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	17090	17591	17090	17591	0.00
15/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19998	19497	19998	19497	0.00
15/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	16409	16898	16409	16898	0.00
15/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	11047	10468	11047	10468	0.00
15/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4525	4979	4525	4979	0.00
15/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14870	14359	14870	14359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	15235	15818	15235	15818	0.00
15/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9098	6298	9098	6298	0.00
15/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	15154	19914	15154	19914	0.00
15/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3396	3152	3396	3152	0.00
15/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	12399	13188	12399	13188	0.00
15/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8375	5735	8375	5735	0.00
15/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16066	20986	16066	20986	0.00
15/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7682	5201	7682	5201	0.00
15/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17011	22089	17011	22089	0.00
15/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2871	2658	2871	2658	0.00
15/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13615	14435	13615	14435	0.00
15/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1073	982	1073	982	0.00
15/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	20576	21518	20576	21518	101.00
15/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2405	2221	2405	2221	0.00
15/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	14894	15743	14894	15743	0.00
15/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5265	3392	5265	3392	0.00
15/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21175	26862	21175	26862	0.00
15/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3040	1827	3040	1827	0.00
15/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	27246	33593	27246	33593	0.00
15/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	307	278	307	278	0.00
15/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	28654	29658	28654	29658	0.00
15/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1578	875	1578	875	0.00
15/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34155	41012	34155	41012	0.00
15/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	63	56	63	56	0.00
15/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	37341	38367	37341	38367	0.00
15/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	824	430	824	430	0.00
15/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41850	49016	41850	49016	0.00
15/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	12	10	12	10	0.00
15/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	46307	47339	46307	47339	0.00
15/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	400	196	400	196	0.00
15/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49954	57309	49954	57309	0.00
15/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	1	2	1	0.00
15/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	55403	56436	55403	56436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	180	82	180	82	0.00
15/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58340	65802	58340	65802	0.00
15/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	64596	65629	64596	65629	0.00
15/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	29	12	29	12	0.00
15/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75641	83184	75641	83184	0.00
15/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	75	32	75	32	0.00
15/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66921	74438	66921	74438	0.00
15/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	22751	17814	22751	17814	0.00
15/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6229	8852	6229	8852	0.00
15/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	73881	74914	73881	74914	0.00
15/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	83257	84290	83257	84290	0.00
15/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	17330	16584	17330	16584	0.00
15/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2299	2585	2299	2585	0.00
15/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12077	11636	12077	11636	0.00
15/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	18547	19200	18547	19200	0.00
15/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19751	19134	19751	19134	0.00
15/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	11037	11514	11037	11514	0.00
15/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15862	15434	15862	15434	0.00
15/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	20775	21338	20775	21338	0.00
15/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	23081	22530	23081	22530	0.00
15/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	13869	14309	13869	14309	0.00
15/09/2006	R157 On 01-February-07			Bond Future	8.7800	8.8450	133.4558	132.9783	0.00
15/09/2006	R157 On 03-May-07			Bond Future	8.7700	8.8010	129.5667	129.3399	0.00
15/09/2006	R157 On 02-August-07			Bond Future	8.7500	8.7850	132.4529	132.2314	0.00
15/09/2006	R157 On 02-November-06			Bond Future	8.7900	8.8200	130.5113	130.2957	4.00
15/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	25525	23308	25525	23308	0.00
15/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27427	29984	27427	29984	0.00
15/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	34108	33005	34108	33005	0.00
15/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	31909	33074	31909	33074	0.00
15/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	26388	25268	26388	25268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	23167	24263	23167	24263	0.00
15/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	13535	12689	13535	12689	0.00
15/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16418	17728	16418	17728	0.00
15/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	35695	32990	35695	32990	0.00
15/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	20128	22197	20128	22197	0.00
15/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	41342	40090	41342	40090	0.00
15/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	25514	26529	25514	26529	0.00
15/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	24002	22758	24002	22758	0.00
15/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9010	9922	9010	9922	0.00
15/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	21998	19985	21998	19985	0.00
15/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30980	33741	30980	33741	0.00
15/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	10291	9602	10291	9602	20.00
15/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	20419	21886	20419	21886	20.00
15/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4891	4233	4891	4233	250.00
15/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	68679	72795	68679	72795	0.00
15/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14458	12949	14458	12949	150.00
15/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	41369	44634	41369	44634	0.00
15/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	62669	59093	62669	59093	0.00
15/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	9784	10983	9784	10983	150.00
15/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	18757	16947	18757	16947	0.00
15/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	34870	37835	34870	37835	0.00
15/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	7583	7041	7583	7041	0.00
15/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	25011	26626	25011	26626	0.00
15/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	20341	18430	20341	18430	0.00
15/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32882	35745	32882	35745	0.00
15/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	146	131	146	131	0.00
15/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	78024	80165	78024	80165	171.00
15/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6426	5953	6426	5953	0.00
15/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	27526	29209	27526	29209	100.00
15/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	8870	8257	8870	8257	0.00
15/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	22641	24184	22641	24184	0.00
15/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17246	15537	17246	15537	0.00
15/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	36945	40011	36945	40011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	10830	9607	10830	9607	0.00
15/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	48660	52212	48660	52212	0.00
15/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2437	2230	2437	2230	0.00
15/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	42103	44052	42103	44052	0.00
15/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	709	642	709	642	0.00
15/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	59298	61387	59298	61387	0.00
15/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6281	5478	6281	5478	0.00
15/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	62583	66554	62583	66554	0.00
15/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3244	2773	3244	2773	0.00
15/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	78366	82669	78366	82669	0.00
15/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	27	24	27	24	0.00
15/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	97566	99720	97566	99720	0.00
15/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1685	1418	1685	1418	0.00
15/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	95983	100491	95983	100491	0.00
15/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	4	3	4	3	0.00
15/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	117586	119742	117586	119742	0.00
15/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	811	672	811	672	0.00
15/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	114649	119284	114649	119284	0.00
15/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	158847	161003	158847	161003	0.00
15/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	138016	140172	138016	140172	0.00
15/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	37083	35498	37083	35498	0.00
15/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	4551	5122	4551	5122	0.00
15/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	51814	49976	51814	49976	0.00
15/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2070	2389	2070	2389	0.00
15/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	67503	65507	67503	65507	0.00
15/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	867	1028	867	1028	0.00
15/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	361	295	361	295	0.00
15/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	134109	138817	134109	138817	0.00
15/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	47291	44150	47291	44150	0.00
15/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	14573	16207	14573	16207	0.00
15/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	60022	56512	60022	56512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	10468	11732	10468	11732	0.00
15/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	73533	69721	73533	69721	0.00
15/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	7449	8411	7449	8411	0.00
15/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	5400	4990	5400	4990	0.00
15/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	30184	31931	30184	31931	0.00
15/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	32425	31360	32425	31360	0.00
15/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	33664	34867	33664	34867	0.00
15/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	30793	29765	30793	29765	0.00
15/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	35483	36722	35483	36722	0.00
15/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	24778	23899	24778	23899	0.00
15/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	43397	44785	43397	44785	0.00
15/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	39816	38748	39816	38748	0.00
15/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	39951	41098	39951	41098	0.00
15/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	38208	37169	38208	37169	0.00
15/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	41709	42886	41709	42886	0.00
15/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	32171	31250	32171	31250	0.00
15/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	49261	50556	49261	50556	0.00
15/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	48441	47225	48441	47225	0.00
15/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	31917	32916	31917	32916	0.00
15/09/2006	R186 On 01-February-07			Bond Future	8.5400	8.5690	119.9511	119.6158	0.00
15/09/2006	R186 On 03-May-07			Bond Future	8.5300	8.5580	122.6033	122.2695	0.00
15/09/2006	R186 On 02-August-07			Bond Future	8.5100	8.5440	120.0259	119.6935	0.00
15/09/2006	R186 On 02-November-06			Bond Future	8.5400	8.5740	122.6194	122.2824	59.00
15/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	36711	35199	36711	35199	0.00
15/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	40842	42682	40842	42682	0.00
15/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	52037	50401	52037	50401	0.00
15/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	49559	51261	49559	51261	0.00
15/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	60695	59022	60695	59022	0.00
15/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	56729	58380	56729	58380	0.00
15/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	19590	18256	19590	18256	0.00
15/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	24290	26325	24290	26325	0.00
15/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	51684	49810	51684	49810	0.00
15/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	29044	30522	29044	30522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	35043	33061	35043	33061	0.00
15/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	12818	14206	12818	14206	0.00
15/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	63079	61218	63079	61218	0.00
15/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	39385	40862	39385	40862	0.00
15/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	71557	69692	71557	69692	0.00
15/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	46501	47961	46501	47961	0.00
15/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	26083	24874	26083	24874	0.00
15/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	52320	54464	52320	54464	0.00
15/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	10521	9685	10521	9685	0.00
15/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37459	39994	37459	39994	0.00
15/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	23714	22581	23714	22581	0.00
15/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	55576	57797	55576	57797	0.00
15/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	8776	8053	8776	8053	0.00
15/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	41374	44022	41374	44022	0.00
15/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	21594	20536	21594	20536	0.00
15/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	59122	61416	59122	61416	0.00
15/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	7293	6673	7293	6673	0.00
15/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	45592	48342	45592	48342	0.00
15/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	14290	13514	14290	13514	0.00
15/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	74888	77464	74888	77464	0.00
15/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3110	2814	3110	2814	0.00
15/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	64626	67699	64626	67699	0.00
15/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	7765	7287	7765	7287	0.00
15/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	98144	101018	98144	101018	0.00
15/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	810	723	810	723	0.00
15/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	92304	95587	92304	95587	0.00
15/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	3684	3427	3684	3427	0.00
15/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	124935	128031	124935	128031	0.00
15/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	145	129	145	129	0.00
15/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	122725	126078	122725	126078	0.00
15/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1728	1598	1728	1598	0.00
15/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	154990	158213	154990	158213	0.00
15/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	21	19	21	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	154844	158211	154844	158211	0.00
15/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	733	674	733	674	0.00
15/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	187195	190488	187195	190488	0.00
15/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	2	2	2	0.00
15/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	188274	191644	188274	191644	0.00
15/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	279	255	279	255	0.00
15/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	221180	224509	221180	224509	0.00
15/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	222983	226353	222983	226353	0.00
15/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	54422	51893	54422	51893	0.00
15/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	6207	7049	6207	7049	0.00
15/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	259010	262380	259010	262380	0.00
15/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	95	86	95	86	0.00
15/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	256730	260075	256730	260075	0.00
15/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	68934	66736	68934	66736	0.00
15/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	20445	21599	20445	21599	0.00
15/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	49454	47874	49454	47874	0.00
15/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	52374	54131	52374	54131	0.00
15/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	46945	45421	46945	45421	0.00
15/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	55299	57113	55299	57113	0.00
15/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	37659	36358	37659	36358	0.00
15/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	68139	70177	68139	70177	0.00
15/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	58126	56501	58126	56501	0.00
15/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	59524	61224	59524	61224	0.00
15/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	55617	54041	55617	54041	0.00
15/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	62417	64165	62417	64165	0.00
15/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	46202	44819	46202	44819	0.00
15/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	74989	76930	74989	76930	0.00
15/09/2006	R194 On 01-February-07			Bond Future	8.9900	9.0400	105.3771	105.3311	0.00
15/09/2006	R194 On 03-May-07			Bond Future	8.9900	9.0420	102.6240	102.5837	0.00
15/09/2006	R194 On 02-August-07			Bond Future	8.9400	8.9920	104.9089	104.8790	0.00
15/09/2006	R194 On 02-November-06			Bond Future	8.9300	8.9620	103.1568	103.1114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3048	2878	3048	2878	0.00
15/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5491	5781	5491	5781	0.00
15/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5434	5240	5434	5240	0.00
15/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4970	5178	4970	5178	0.00
15/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6451	6309	6451	6309	0.00
15/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6109	6266	6109	6266	0.00
15/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1045	949	1045	949	0.00
15/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5043	5401	5043	5401	0.00
15/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6590	6446	6590	6446	0.00
15/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5976	6131	5976	6131	0.00
15/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6262	6049	6262	6049	0.00
15/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4251	4440	4251	4440	0.00
15/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2824	2663	2824	2663	0.00
15/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5769	6067	5769	6067	0.00
15/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2611	2458	2611	2458	0.00
15/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6057	6364	6057	6364	0.00
15/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2028	1900	2028	1900	0.00
15/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6983	7315	6983	7315	0.00
15/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	728	657	728	657	0.00
15/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5961	6344	5961	6344	0.00
15/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	876	794	876	794	0.00
15/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5492	5863	5492	5863	0.00
15/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1254	1164	1254	1164	0.00
15/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8730	9100	8730	9100	0.00
15/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	245	217	245	217	0.00
15/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8574	9000	8574	9000	0.00
15/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	59	52	59	52	0.00
15/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11498	11944	11498	11944	0.00
15/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	708	651	708	651	0.00
15/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10715	11117	10715	11117	0.00
15/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9	8	9	8	0.00
15/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14571	15024	14571	15024	0.00
15/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	359	326	359	326	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12906	13332	12906	13332	0.00
15/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	191	172	191	172	0.00
15/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15288	15728	15288	15728	0.00
15/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
15/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17700	18153	17700	18153	0.00
15/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	96	85	96	85	0.00
15/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17751	18201	17751	18201	0.00
15/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20848	21302	20848	21302	0.00
15/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	45	40	45	40	0.00
15/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20269	20724	20269	20724	0.00
15/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24012	24465	24012	24465	0.00
15/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	20	17	20	17	0.00
15/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22823	23280	22823	23280	0.00
15/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27189	27643	27189	27643	0.00
15/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36803	37257	36803	37257	0.00
15/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33584	34038	33584	34038	0.00
15/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30380	30833	30380	30833	0.00
15/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
15/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30597	31056	30597	31056	0.00
15/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	3	3	3	3	0.00
15/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27992	28451	27992	28451	0.00
15/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	8	7	8	7	0.00
15/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25399	25857	25399	25857	0.00
15/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5239	5049	5239	5049	0.00
15/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5161	5374	5161	5374	0.00
15/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5047	4862	5047	4862	0.00
15/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5357	5575	5357	5575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4326	4161	4326	4161	0.00
15/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6189	6425	6189	6425	0.00
15/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6315	6175	6315	6175	0.00
15/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6244	6403	6244	6403	0.00
15/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5787	5655	5787	5655	0.00
15/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6805	6972	6805	6972	0.00
15/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7161	7009	7161	7009	0.00
15/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5462	5608	5462	5608	0.00
15/09/2006	R201 On 01-February-07			Bond Future	8.7700	8.8040	100.9943	100.8098	0.00
15/09/2006	R201 On 03-May-07			Bond Future	8.7600	8.7970	103.2234	103.0429	0.00
15/09/2006	R201 On 02-August-07			Bond Future	8.7500	8.7840	101.1005	100.9241	0.00
15/09/2006	R201 On 02-November-06			Bond Future	8.7700	8.8010	103.1971	103.0143	26.00
15/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	19815	18977	19815	18977	0.00
15/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	20992	21999	20992	21999	0.00
15/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	27771	26892	27771	26892	0.00
15/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	25802	26728	25802	26728	0.00
15/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	32295	31418	32295	31418	0.00
15/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	29677	30564	29677	30564	0.00
15/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	11339	10586	11339	10586	0.00
15/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12427	13502	12427	13502	0.00
15/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	27965	26934	27965	26934	0.00
15/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	15251	16065	15251	16065	0.00
15/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	33530	32534	33530	32534	0.00
15/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	20716	21524	20716	21524	0.00
15/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	19877	18788	19877	18788	0.00
15/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	6772	7512	6772	7512	0.00
15/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	17025	16268	17025	16268	0.00
15/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	23828	24916	23828	24916	0.00
15/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	8689	8071	8689	8071	0.00
15/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15527	16738	15527	16738	0.00
15/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	14469	13792	14469	13792	0.00
15/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	26939	28107	26939	28107	0.00
15/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6465	5974	6465	5974	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	19096	20433	19096	20433	0.00
15/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	15718	15000	15718	15000	0.00
15/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	25349	26477	25349	26477	0.00
15/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	7524	6971	7524	6971	0.00
15/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	17253	18529	17253	18529	0.00
15/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	13281	12643	13281	12643	0.00
15/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	28600	29807	28600	29807	0.00
15/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5510	5078	5510	5078	0.00
15/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	21053	22450	21053	22450	0.00
15/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8285	7835	8285	7835	0.00
15/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	38002	39397	38002	39397	0.00
15/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2171	1975	2171	1975	0.00
15/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	32439	34072	32439	34072	0.00
15/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	671	603	671	603	0.00
15/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	45939	47700	45939	47700	0.00
15/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4711	4421	4711	4421	0.00
15/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49089	50644	49089	50644	0.00
15/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2414	2247	2414	2247	0.00
15/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	61720	63398	61720	63398	0.00
15/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	155	138	155	138	0.00
15/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	60704	62515	60704	62515	0.00
15/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	31	27	31	27	0.00
15/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	76146	77971	76146	77971	0.00
15/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1231	1139	1231	1139	0.00
15/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	75738	77491	75738	77491	0.00
15/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	5	4	5	4	0.00
15/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	91980	93808	91980	93808	0.00
15/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	581	535	581	535	0.00
15/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	90566	92365	90566	92365	0.00
15/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	253	231	253	231	0.00
15/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	106001	107825	106001	107825	0.00
15/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
15/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	108133	109962	108133	109962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	124596	126424	124596	126424	0.00
15/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	30440	29070	30440	29070	0.00
15/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	3403	3861	3403	3861	0.00
15/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	101	92	101	92	0.00
15/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	121902	123738	121902	123738	0.00
15/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	37281	36077	37281	36077	0.00
15/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	10923	11564	10923	11564	0.00
15/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	26429	25579	26429	25579	0.00
15/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	27196	28151	27196	28151	0.00
15/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	25127	24306	25127	24306	0.00
15/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	28638	29623	28638	29623	0.00
15/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	20321	19616	20321	19616	0.00
15/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	34908	36008	34908	36008	0.00
15/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	30982	30130	30982	30130	0.00
15/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	31036	31947	31036	31947	0.00
15/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	29702	28874	29702	28874	0.00
15/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	32436	33372	32436	33372	0.00
15/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	24908	24176	24908	24176	0.00
15/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	38456	39488	38456	39488	0.00
15/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	37861	36888	37861	36888	0.00
15/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	24649	25439	24649	25439	0.00
15/09/2006	R203 On 01-February-07			Bond Future	8.7200	8.7530	100.0514	99.8379	0.00
15/09/2006	R203 On 03-May-07			Bond Future	8.7100	8.7440	98.0893	97.8720	0.00
15/09/2006	R203 On 02-August-07			Bond Future	8.7000	8.7290	100.2704	100.0625	0.00
15/09/2006	R203 On 02-November-06			Bond Future	8.7200	8.7500	97.9477	97.7311	0.00
15/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	18342	17301	18342	17301	0.00
15/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	16407	17501	16407	17501	0.00
15/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	23188	22102	23188	22102	0.00
15/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	20621	21707	20621	21707	0.00
15/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	28153	27097	28153	27097	0.00
15/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	24713	25736	24713	25736	0.00
15/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	11226	10200	11226	10200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	9060	10200	9060	10200	0.00
15/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	24891	23752	24891	23752	0.00
15/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	19045	20080	19045	20080	0.00
15/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	29824	28727	29824	28727	0.00
15/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	23153	24136	23153	24136	0.00
15/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	13679	12832	13679	12832	0.00
15/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	21811	23099	21811	23099	0.00
15/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	6640	5947	6640	5947	0.00
15/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	14683	16156	14683	16156	0.00
15/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	15138	14227	15138	14227	0.00
15/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	19899	21123	19899	21123	0.00
15/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	7996	7196	7996	7196	0.00
15/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	12621	13986	12621	13986	0.00
15/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	12315	11531	12315	11531	0.00
15/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	23833	25184	23833	25184	0.00
15/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	5451	4858	5451	4858	0.00
15/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	16929	18502	16929	18502	0.00
15/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	11045	10322	11045	10322	0.00
15/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	25965	27378	25965	27378	0.00
15/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4422	3922	4422	3922	0.00
15/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	19351	21017	19351	21017	0.00
15/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	27961	26600	27961	26600	0.00
15/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	9553	10327	9553	10327	0.00
15/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1282	1111	1282	1111	0.00
15/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	33712	35707	33712	35707	0.00
15/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6038	5587	6038	5587	0.00
15/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38205	39890	38205	39890	0.00
15/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	2964	2716	2964	2716	0.00
15/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52782	54669	52782	54669	0.00
15/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	262	222	262	222	0.00
15/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	50608	52735	50608	52735	0.00
15/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1295	1174	1295	1174	0.00
15/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	69176	71190	69176	71190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	36	30	36	30	0.00
15/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	68727	70887	68727	70887	0.00
15/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	499	448	499	448	0.00
15/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	86867	88951	86867	88951	0.00
15/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	3	3	3	3	0.00
15/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	87476	89642	87476	89642	0.00
15/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	168	150	168	150	0.00
15/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	105458	107574	105458	107574	0.00
15/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	106706	108872	106706	108872	0.00
15/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	126402	128568	126402	128568	0.00
15/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	167231	169397	167231	169397	0.00
15/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	146573	148739	146573	148739	0.00
15/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	2	3	2	0.00
15/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	164784	166919	164784	166919	0.00
15/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	12	11	12	11	0.00
15/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	144497	146631	144497	146631	0.00
15/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	49	43	49	43	0.00
15/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	124707	126837	124707	126837	0.00
15/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	21557	20522	21557	20522	0.00
15/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	22282	23420	22282	23420	0.00
15/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	15750	14920	15750	14920	0.00
15/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	29797	31140	29797	31140	0.00
15/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	32390	31047	32390	31047	0.00
15/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	13578	14408	13578	14408	0.00
15/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	26538	25522	26538	25522	0.00
15/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	26342	27406	26342	27406	0.00
15/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	20647	19793	20647	19793	0.00
15/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	33575	34800	33575	34800	0.00
15/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	37052	35796	37052	35796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	17601	18424	17601	18424	0.00
15/09/2006	R204 On 01-February-07			Bond Future	8.7000	8.7320	95.8985	95.6730	0.00
15/09/2006	R204 On 03-May-07			Bond Future	8.6900	8.7240	98.0179	97.7949	0.00
15/09/2006	R204 On 02-August-07			Bond Future	8.6800	8.7120	96.1511	95.9374	0.00
15/09/2006	R204 On 02-November-06			Bond Future	8.7000	8.7320	97.8358	97.6148	0.00
15/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	27833	26736	27833	26736	0.00
15/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	24313	25470	24313	25470	0.00
15/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	34559	33485	34559	33485	0.00
15/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	34001	35157	34001	35157	0.00
15/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	40364	39311	40364	39311	0.00
15/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	39053	40137	39053	40137	0.00
15/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	16433	15406	16433	15406	0.00
15/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	12944	14126	12944	14126	0.00
15/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	36275	35165	36275	35165	0.00
15/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	32238	33358	32238	33358	0.00
15/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	42053	40970	42053	40970	0.00
15/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	37305	38360	37305	38360	0.00
15/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	38038	36892	38038	36892	0.00
15/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	30539	31623	30539	31623	0.00
15/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	43781	42669	43781	42669	0.00
15/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	35613	36638	35613	36638	0.00
15/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	24098	23097	24098	23097	0.00
15/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	27636	28891	27636	28891	0.00
15/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	12759	11902	12759	11902	0.00
15/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	16409	17761	16409	17761	0.00
15/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	22333	21382	22333	21382	0.00
15/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	29427	30731	29427	30731	0.00
15/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	11120	10346	11120	10346	0.00
15/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	18367	19802	18367	19802	0.00
15/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	19018	18164	19018	18164	0.00
15/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	33277	34679	33277	34679	0.00
15/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	8246	7631	8246	7631	0.00
15/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22742	24336	22742	24336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	20639	19737	20639	19737	0.00
15/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	31307	32660	31307	32660	0.00
15/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	9616	8922	9616	8922	0.00
15/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20478	21994	20478	21994	0.00
15/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	38469	37142	38469	37142	0.00
15/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	17610	18538	17610	18538	0.00
15/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	27827	26400	27827	26400	0.00
15/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	6806	7588	6806	7588	0.00
15/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	12155	11538	12155	11538	0.00
15/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	44649	46287	44649	46287	0.00
15/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3356	3064	3356	3064	0.00
15/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	36304	38222	36304	38222	0.00
15/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1062	958	1062	958	0.00
15/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52943	55048	52943	55048	0.00
15/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7107	6699	7107	6699	0.00
15/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	58302	60149	58302	60149	0.00
15/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3737	3495	3737	3495	0.00
15/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	74114	76127	74114	76127	0.00
15/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	250	224	250	224	0.00
15/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	71559	73741	71559	73741	0.00
15/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1951	1814	1951	1814	0.00
15/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	92004	94122	92004	94122	0.00
15/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	49	44	49	44	0.00
15/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	91294	93498	91294	93498	0.00
15/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	7	7	7	7	0.00
15/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	111713	113922	111713	113922	0.00
15/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	941	871	941	871	0.00
15/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	111179	113364	111179	113364	0.00
15/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
15/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	132707	134916	132707	134916	0.00
15/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	418	385	418	385	0.00
15/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	131365	133587	131365	133587	0.00
15/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	176391	178600	176391	178600	0.00
15/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	154262	156472	154262	156472	0.00
15/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	63	58	63	58	0.00
15/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	174060	176310	174060	176310	0.00
15/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	170	156	170	156	0.00
15/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	152365	154605	152365	154605	0.00
15/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	28180	27250	28180	27250	0.00
15/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	41712	43012	41712	43012	0.00
15/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	45553	44264	45553	44264	0.00
15/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	24375	25316	24375	25316	0.00
15/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	51074	49845	51074	49845	0.00
15/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	29388	30296	29388	30296	0.00
15/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	34004	33069	34004	33069	0.00
15/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	46611	47813	46611	47813	0.00
15/09/2006	R207 On 01-February-07			Bond Future	8.6800	8.7080	89.4732	89.2463	0.00
15/09/2006	R207 On 03-May-07			Bond Future	8.6700	8.7020	91.4462	91.2213	0.00
15/09/2006	R207 On 02-August-07			Bond Future	8.6600	8.6910	89.8425	89.6196	0.00
15/09/2006	R207 On 02-November-06			Bond Future	8.6800	8.7100	91.1525	90.9308	0.00
15/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	21514	20344	21514	20344	0.00
15/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16279	17378	16279	17378	0.00
15/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	25802	24686	25802	24686	0.00
15/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	23693	24826	23693	24826	0.00
15/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	30142	29015	30142	29015	0.00
15/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	27287	28389	27287	28389	0.00
15/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	9418	8158	9418	8158	0.00
15/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4349	5307	4349	5307	0.00
15/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	27591	26424	27591	26424	0.00
15/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	21983	23066	21983	23066	0.00
15/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	31907	30737	31907	30737	0.00
15/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	25588	26647	25588	26647	0.00
15/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	29449	28232	29449	28232	0.00
15/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	20360	21392	20360	21392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	33729	32516	33729	32516	0.00
15/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	23964	24980	23964	24980	0.00
15/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	17945	16911	17945	16911	0.00
15/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	19794	21029	19794	21029	0.00
15/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	5612	4731	5612	4731	0.00
15/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	7694	9031	7694	9031	0.00
15/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	14765	13866	14765	13866	0.00
15/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	23776	25145	23776	25145	0.00
15/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	2986	2445	2986	2445	0.00
15/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	12297	13974	12297	13974	0.00
15/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	16306	15340	16306	15340	0.00
15/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	21726	23029	21726	23029	0.00
15/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	4156	3454	4156	3454	0.00
15/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	9842	11358	9842	11358	0.00
15/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	13322	12488	13322	12488	0.00
15/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	25943	27377	25943	27377	0.00
15/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2078	1677	2078	1677	0.00
15/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	15034	16850	15034	16850	0.00
15/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	11976	11206	11976	11206	0.00
15/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	28226	29725	28226	29725	0.00
15/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1399	1111	1399	1111	0.00
15/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	18019	19950	18019	19950	0.00
15/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	7526	6990	7526	6990	0.00
15/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	38495	40227	38495	40227	0.00
15/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	199	149	199	149	0.00
15/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	31684	33852	31684	33852	0.00
15/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	3839	3531	3839	3531	0.00
15/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	53664	55625	53664	55625	0.00
15/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	7	5	7	5	0.00
15/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	50542	52758	50542	52758	0.00
15/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1751	1595	1751	1595	0.00
15/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	70956	73069	70956	73069	0.00
15/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	70122	72340	70122	72340	0.00
15/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	708	639	708	639	0.00
15/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	89834	92034	89834	92034	0.00
15/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	90265	92483	90265	92483	0.00
15/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	110979	113197	110979	113197	0.00
15/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	252	225	252	225	0.00
15/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	109857	112099	109857	112099	0.00
15/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	78	69	78	69	0.00
15/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	130738	132998	130738	132998	0.00
15/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	132285	134502	132285	134502	0.00
15/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	154199	156417	154199	156417	0.00
15/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	23222	21240	23222	21240	0.00
15/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	619	855	619	855	0.00
15/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	21	18	21	18	0.00
15/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	152328	154594	152328	154594	0.00
15/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	32048	30550	32048	30550	0.00
15/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9437	10208	9437	10208	0.00
15/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	4	5	4	0.00
15/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	174571	176839	174571	176839	0.00
15/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	19350	18437	19350	18437	0.00
15/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	31428	32763	31428	32763	0.00
15/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	37541	36127	37541	36127	0.00
15/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	14714	15549	14714	15549	0.00
15/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	23666	22711	23666	22711	0.00
15/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	34853	36127	34853	36127	0.00
15/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	41566	40186	41566	40186	0.00
15/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	18196	19045	18196	19045	0.00
18/09/2006	GOVI On 01-February-07			jGovi	241.7200	240.4820	241.7170	240.4820	0.00
18/09/2006	GOVI On 03-May-07			jGovi	247.0000	245.7970	246.9990	245.7970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	GOVI On 02-August-07			jGovi	252.4100	251.2650	252.4140	251.2650	0.00
18/09/2006	GOVI On 02-November-06			jGovi	236.6700	235.4280	236.6680	235.4280	901.00
18/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	117540	105518	117540	105518	0.00
18/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	370	698	370	698	0.00
18/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	121615	110379	121615	110379	0.00
18/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1625	2409	1625	2409	0.00
18/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	122946	112677	122946	112677	0.00
18/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3806	5027	3806	5027	0.00
18/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	66979	55149	66979	55149	0.00
18/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	299	869	299	869	0.00
18/09/2006	J153 On 31-August-10			jSwap	9.2000	9.3710	0.0562	0.0616	0.00
18/09/2006	J157 On 15-September-15			jSwap	9.0600	9.2350	0.0944	0.1043	0.00
18/09/2006	J186 On 21-December-26			jSwap	8.7800	8.9450	0.1224	0.1362	0.00
18/09/2006	J194 On 28-February-08			jSwap	9.0900	9.2200	0.0219	0.0236	0.00
18/09/2006	J201 On 22-December-14			jSwap	9.0400	9.1850	0.0913	0.0996	0.00
18/09/2006	J203 On 15-September-17			jSwap	9.0000	9.1820	0.1030	0.1146	0.00
18/09/2006	J204 On 21-December-18			jSwap	8.9100	9.0850	0.1065	0.1187	0.00
18/09/2006	J207 On 15-January-20			jSwap	8.8900	9.0690	0.0700	0.0829	0.00
18/09/2006	JBAR On 21-December-05			jBar	0.0000	8.3040	0.0000	0.0000	0.00
18/09/2006	JFRA On 01-February-07			jFra	9.0800	9.1990	0.0221	0.0224	0.00
18/09/2006	JFRA On 07-February-08			jFra	9.2600	9.4210	0.0226	0.0229	0.00
18/09/2006	JFRA On 03-May-07			jFra	9.2700	9.4350	0.0226	0.0230	0.00
18/09/2006	JFRA On 02-August-07			jFra	9.2700	9.4500	0.0226	0.0230	0.00
18/09/2006	JFRA On 02-November-06			jFra	8.7100	8.7520	0.0212	0.0213	0.00
18/09/2006	JFRA On 01-November-07			jFra	9.2600	9.4470	0.0242	0.0247	0.00
18/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3880	4169	3880	4169	0.00
18/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	37	28	37	28	0.00
18/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25669	25943	25669	25943	0.00
18/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21367	21246	21367	21246	0.00
18/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4409	4780	4409	4780	0.00
18/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	89	67	89	67	0.00
18/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4483	4885	4483	4885	0.00
18/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	174	135	174	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4163	4275	4163	4275	0.00
18/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
18/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4874	5311	4874	5311	0.00
18/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	268	212	268	212	0.00
18/09/2006	JN02 On 01-February-07			jNote	9.2300	9.3950	0.1678	0.1706	0.00
18/09/2006	JN02 On 03-May-07			jNote	9.2400	9.4200	0.1680	0.1709	0.00
18/09/2006	JN02 On 02-August-07			jNote	9.2200	9.4110	0.1677	0.1708	0.00
18/09/2006	JN02 On 02-November-06			jNote	9.1600	9.3100	0.1668	0.1693	0.00
18/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	14315	16181	14315	16181	0.00
18/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10207	9012	10207	9012	0.00
18/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15639	17398	15639	17398	0.00
18/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15823	14315	15823	14315	0.00
18/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	18385	20173	18385	20173	0.00
18/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18860	17254	18860	17254	0.00
18/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34919	37569	34919	37569	0.00
18/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	140	113	140	113	0.00
18/09/2006	JN05 On 01-February-07			jNote	9.1500	9.3330	0.3638	0.3695	0.00
18/09/2006	JN05 On 03-May-07			jNote	9.1400	9.3300	0.3635	0.3693	0.00
18/09/2006	JN05 On 02-August-07			jNote	9.1200	9.3120	0.3629	0.3687	0.00
18/09/2006	JN05 On 02-November-06			jNote	9.1300	9.3070	0.3634	0.3690	0.00
18/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	10278	14001	10278	14001	0.00
18/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	14337	10717	14337	10717	0.00
18/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	13726	17441	13726	17441	0.00
18/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	17983	14276	17983	14276	0.00
18/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	16246	19933	16246	19933	0.00
18/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	21300	17481	21300	17481	0.00
18/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	74800	81559	74800	81559	0.00
18/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
18/09/2006	JN10 On 01-February-07			jNote	8.9500	9.1340	0.5847	0.5923	0.00
18/09/2006	JN10 On 03-May-07			jNote	8.9300	9.1220	0.5840	0.5916	0.00
18/09/2006	JN10 On 02-August-07			jNote	8.9100	9.1000	0.5830	0.5907	0.00
18/09/2006	JN10 On 02-November-06			jNote	8.9400	9.1270	0.5849	0.5924	0.00
18/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	10483	17086	10483	17086	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	14080	8399	14080	8399	0.00
18/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	13611	20040	13611	20040	0.00
18/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	18125	12130	18125	12130	0.00
18/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	15816	22068	15816	22068	0.00
18/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	21839	15579	21839	15579	0.00
18/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	110788	121828	110788	121828	0.00
18/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
18/09/2006	JROD On 31-January-07			jRod	8.2600	8.2870	0.0015	0.0019	0.00
18/09/2006	JROD On 28-February-07			jRod	8.4900	8.5190	0.0025	0.0030	0.00
18/09/2006	JROD On 30-March-07			jRod	8.3200	8.3370	0.0025	0.0030	0.00
18/09/2006	JROD On 30-April-07			jRod	8.5600	8.5710	0.0042	0.0046	0.00
18/09/2006	JROD On 31-May-07			jRod	8.7600	8.7760	0.0056	0.0061	0.00
18/09/2006	JROD On 29-September-06			jRod	7.5100	7.5130	0.0010	0.0006	0.00
18/09/2006	JROD On 31-October-06			jRod	7.8000	7.8210	0.0003	0.0001	0.00
18/09/2006	JROD On 30-November-06			jRod	8.0800	8.1200	0.0004	0.0008	0.00
18/09/2006	JROD On 29-December-06			jRod	7.9600	7.9880	0.0000	0.0005	0.00
18/09/2006	R153 On 01-February-07			Bond Future	8.6200	8.7360	118.8904	118.5067	0.00
18/09/2006	R153 On 03-May-07			Bond Future	8.5900	8.7120	114.8829	114.5173	0.00
18/09/2006	R153 On 02-August-07			Bond Future	8.5600	8.6730	117.4030	117.0682	0.00
18/09/2006	R153 On 02-November-06			Bond Future	8.6700	8.8100	116.2011	115.7314	418.00
18/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14261	12334	14261	12334	0.00
18/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9969	11879	9969	11879	0.00
18/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16681	14870	16681	14870	0.00
18/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13389	15235	13389	15235	0.00
18/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20240	18554	20240	18554	0.00
18/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16128	17790	16128	17790	0.00
18/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8303	6135	8303	6135	0.00
18/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5675	8205	5675	8205	0.00
18/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	19481	17166	19481	17166	0.00
18/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7119	8641	7119	8641	0.00
18/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17496	15627	17496	15627	0.00
18/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12685	14472	12685	14472	0.00
18/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18334	16406	18334	16406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12006	13734	12006	13734	0.00
18/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20996	19268	20996	19268	0.00
18/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15470	17090	15470	17090	0.00
18/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21768	19998	21768	19998	0.00
18/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14831	16409	14831	16409	0.00
18/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14085	11047	14085	11047	0.00
18/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2865	4525	2865	4525	0.00
18/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10695	9098	10695	9098	0.00
18/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12914	15154	12914	15154	0.00
18/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4851	3396	4851	3396	0.00
18/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9156	12399	9156	12399	0.00
18/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9889	8375	9889	8375	0.00
18/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13743	16066	13743	16066	0.00
18/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9113	7682	9113	7682	0.00
18/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14605	17011	14605	17011	0.00
18/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4159	2871	4159	2871	0.00
18/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10206	13615	10206	13615	0.00
18/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1678	1073	1678	1073	0.00
18/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16483	20576	16483	20576	101.00
18/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3535	2405	3535	2405	0.00
18/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11327	14894	11327	14894	0.00
18/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6372	5265	6372	5265	0.00
18/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18445	21175	18445	21175	0.00
18/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3783	3040	3783	3040	0.00
18/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24151	27246	24151	27246	0.00
18/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	520	307	520	307	0.00
18/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	24169	28654	24169	28654	0.00
18/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2026	1578	2026	1578	0.00
18/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	30767	34155	30767	34155	0.00
18/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	116	63	116	63	0.00
18/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	32696	37341	32696	37341	0.00
18/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1082	824	1082	824	0.00
18/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38272	41850	38272	41850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	22	12	22	12	0.00
18/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41620	46307	41620	46307	0.00
18/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	537	400	537	400	0.00
18/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46254	49954	46254	49954	0.00
18/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3	2	3	2	0.00
18/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50707	55403	50707	55403	0.00
18/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	247	180	247	180	0.00
18/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54570	58340	54570	58340	0.00
18/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59898	64596	59898	64596	0.00
18/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	41	29	41	29	0.00
18/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	71816	75641	71816	75641	0.00
18/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	105	75	105	75	0.00
18/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	63114	66921	63114	66921	0.00
18/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25404	22751	25404	22751	0.00
18/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5045	6229	5045	6229	0.00
18/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	69183	73881	69183	73881	0.00
18/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	78559	83257	78559	83257	0.00
18/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21055	17330	21055	17330	0.00
18/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	1326	2299	1326	2299	0.00
18/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13652	12077	13652	12077	0.00
18/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16466	18547	16466	18547	0.00
18/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21912	19751	21912	19751	0.00
18/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9542	11037	9542	11037	0.00
18/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17382	15862	17382	15862	0.00
18/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18947	20775	18947	20775	0.00
18/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25016	23081	25016	23081	0.00
18/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12456	13869	12456	13869	0.00
18/09/2006	R157 On 01-February-07			Bond Future	8.6600	8.7770	134.2616	133.4558	0.00
18/09/2006	R157 On 03-May-07			Bond Future	8.6500	8.7680	130.3612	129.5667	0.00
18/09/2006	R157 On 02-August-07			Bond Future	8.6400	8.7520	133.2223	132.4529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R157 On 02-November-06			Bond Future	8.6800	8.7900	131.2917	130.5113	22.00
18/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	29449	25525	29449	25525	0.00
18/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	23293	27427	23293	27427	0.00
18/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	36387	32425	36387	32425	0.00
18/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	29681	33664	29681	33664	0.00
18/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	43706	39816	43706	39816	0.00
18/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	36146	39951	36146	39951	0.00
18/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	17094	13535	17094	13535	0.00
18/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	12173	16418	12173	16418	0.00
18/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	38202	34108	38202	34108	0.00
18/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	28058	31909	28058	31909	0.00
18/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	30540	26388	30540	26388	0.00
18/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	19626	23167	19626	23167	0.00
18/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	40434	35695	40434	35695	0.00
18/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	16808	20128	16808	20128	0.00
18/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	45960	41342	45960	41342	0.00
18/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	22187	25514	22187	25514	0.00
18/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	29000	24002	29000	24002	0.00
18/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	6205	9010	6205	9010	0.00
18/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	25579	21998	25579	21998	0.00
18/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	26503	30980	26503	30980	0.00
18/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	13247	10291	13247	10291	20.00
18/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	15572	20419	15572	20419	20.00
18/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6113	4891	6113	4891	250.00
18/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	61843	68679	61843	68679	0.00
18/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	17175	14458	17175	14458	150.00
18/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	36028	41369	36028	41369	0.00
18/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	68832	62669	68832	62669	0.00
18/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	7888	9784	7888	9784	150.00
18/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	21991	18757	21991	18757	0.00
18/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	30046	34870	30046	34870	0.00
18/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9958	7583	9958	7583	0.00
18/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	19583	25011	19583	25011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	23749	20341	23749	20341	0.00
18/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	28232	32882	28232	32882	0.00
18/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	226	146	226	146	0.00
18/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	70300	78024	70300	78024	171.00
18/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	8527	6426	8527	6426	0.00
18/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	21823	27526	21823	27526	100.00
18/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	11532	8870	11532	8870	0.00
18/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	17499	22641	17499	22641	0.00
18/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	20307	17246	20307	17246	0.00
18/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	31948	36945	31948	36945	0.00
18/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	13051	10830	13051	10830	0.00
18/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	42823	48660	42823	48660	0.00
18/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3410	2437	3410	2437	0.00
18/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	35272	42103	35272	42103	0.00
18/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1044	709	1044	709	0.00
18/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	51830	59298	51830	59298	0.00
18/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7762	6281	7762	6281	0.00
18/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	56005	62583	56005	62583	0.00
18/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4129	3244	4129	3244	0.00
18/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	71193	78366	71193	78366	0.00
18/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	42	27	42	27	0.00
18/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	89778	97566	89778	97566	0.00
18/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2189	1685	2189	1685	0.00
18/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88429	95983	88429	95983	0.00
18/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	6	4	6	4	0.00
18/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	109785	117586	109785	117586	0.00
18/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1076	811	1076	811	0.00
18/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	106855	114649	106855	114649	0.00
18/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	151043	158847	151043	158847	0.00
18/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
18/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	130213	138016	130213	138016	0.00
18/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43228	37083	43228	37083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	2893	4551	2893	4551	0.00
18/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58749	51814	58749	51814	0.00
18/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	1201	2070	1201	2070	0.00
18/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	74896	67503	74896	67503	0.00
18/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	457	867	457	867	0.00
18/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	488	361	488	361	0.00
18/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126178	134109	126178	134109	0.00
18/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	52747	47291	52747	47291	0.00
18/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	11971	14573	11971	14573	0.00
18/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66079	60022	66079	60022	0.00
18/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	8466	10468	8466	10468	0.00
18/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80076	73533	80076	73533	0.00
18/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	5933	7449	5933	7449	0.00
18/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	7240	5400	7240	5400	0.00
18/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	24221	30184	24221	30184	0.00
18/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34622	30793	34622	30793	0.00
18/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	31367	35483	31367	35483	0.00
18/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	28081	24778	28081	24778	0.00
18/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	38755	43397	38755	43397	0.00
18/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41994	38208	41994	38208	0.00
18/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	37802	41709	37802	41709	0.00
18/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	35543	32171	35543	32171	0.00
18/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	44940	49261	44940	49261	0.00
18/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	52844	48441	52844	48441	0.00
18/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	28626	31917	28626	31917	0.00
18/09/2006	R186 On 01-February-07			Bond Future	8.4300	8.5380	121.1858	119.9511	0.00
18/09/2006	R186 On 03-May-07			Bond Future	8.4100	8.5270	123.8324	122.6033	0.00
18/09/2006	R186 On 02-August-07			Bond Future	8.4000	8.5130	121.2390	120.0259	0.00
18/09/2006	R186 On 02-November-06			Bond Future	8.4300	8.5430	123.8383	122.6194	59.00
18/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	42766	36711	42766	36711	0.00
18/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	34549	40842	34549	40842	0.00
18/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	58436	52037	58436	52037	0.00
18/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	43666	49559	43666	49559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	64364	58126	64364	58126	0.00
18/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	53632	59524	53632	59524	0.00
18/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	25225	19590	25225	19590	0.00
18/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	17735	24290	17735	24290	0.00
18/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	67110	60695	67110	60695	0.00
18/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	51014	56729	51014	56729	0.00
18/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	59064	51684	59064	51684	0.00
18/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	24077	29044	24077	29044	0.00
18/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	43017	35043	43017	35043	0.00
18/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	8602	12818	8602	12818	0.00
18/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	70298	63079	70298	63079	0.00
18/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	34312	39385	34312	39385	0.00
18/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	78667	71557	78667	71557	0.00
18/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	41481	46501	41481	46501	0.00
18/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	31005	26083	31005	26083	0.00
18/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	44895	52320	44895	52320	0.00
18/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	14218	10521	14218	10521	0.00
18/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	28967	37459	28967	37459	0.00
18/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	28347	23714	28347	23714	0.00
18/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	47862	55576	47862	55576	0.00
18/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	12017	8776	12017	8776	0.00
18/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	32427	41374	32427	41374	0.00
18/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	25943	21594	25943	21594	0.00
18/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	51123	59122	51123	59122	0.00
18/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	10108	7293	10108	7293	0.00
18/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	36217	45592	36217	45592	0.00
18/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	17543	14290	17543	14290	0.00
18/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	65793	74888	65793	74888	0.00
18/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4530	3110	4530	3110	0.00
18/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	53856	64626	53856	64626	0.00
18/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	9822	7765	9822	7765	0.00
18/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	87853	98144	87853	98144	0.00
18/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1254	810	1254	810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	80558	92304	80558	92304	0.00
18/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4824	3684	4824	3684	0.00
18/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	113728	124935	113728	124935	0.00
18/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	238	145	238	145	0.00
18/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	110628	122725	110628	122725	0.00
18/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2320	1728	2320	1728	0.00
18/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	143235	154990	143235	154990	0.00
18/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	36	21	36	21	0.00
18/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	142669	154844	142669	154844	0.00
18/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1009	733	1009	733	0.00
18/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	175123	187195	175123	187195	0.00
18/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	4	2	4	2	0.00
18/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	176086	188274	176086	188274	0.00
18/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	394	279	394	279	0.00
18/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	208948	221180	208948	221180	0.00
18/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	210793	222983	210793	222983	0.00
18/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	64211	54422	64211	54422	0.00
18/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	3807	6207	3807	6207	0.00
18/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	246820	259010	246820	259010	0.00
18/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	137	95	137	95	0.00
18/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	244425	256730	244425	256730	0.00
18/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	77467	68934	77467	68934	0.00
18/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	16630	20445	16630	20445	0.00
18/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	55644	49454	55644	49454	0.00
18/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	46272	52374	46272	52374	0.00
18/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	52926	46945	52926	46945	0.00
18/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	48989	55299	48989	55299	0.00
18/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	42804	37659	42804	37659	0.00
18/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	60994	68139	60994	68139	0.00
18/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	61678	55617	61678	55617	0.00
18/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	56348	62417	56348	62417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	51552	46202	51552	46202	0.00
18/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	68208	74989	68208	74989	0.00
18/09/2006	R194 On 01-February-07			Bond Future	8.8600	8.9940	105.5121	105.3771	0.00
18/09/2006	R194 On 03-May-07			Bond Future	8.8500	8.9900	102.7364	102.6240	0.00
18/09/2006	R194 On 02-August-07			Bond Future	8.7900	8.9370	104.9905	104.9089	0.00
18/09/2006	R194 On 02-November-06			Bond Future	8.8100	8.9250	103.3042	103.1568	0.00
18/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3590	3048	3590	3048	0.00
18/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4682	5491	4682	5491	0.00
18/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5792	5239	5792	5239	0.00
18/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4590	5161	4590	5161	0.00
18/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6706	6315	6706	6315	0.00
18/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5819	6244	5819	6244	0.00
18/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1422	1045	1422	1045	0.00
18/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3947	5043	3947	5043	0.00
18/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6001	5434	6001	5434	0.00
18/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4412	4970	4412	4970	0.00
18/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6848	6451	6848	6451	0.00
18/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5689	6109	5689	6109	0.00
18/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6992	6590	6992	6590	0.00
18/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5562	5976	5562	5976	0.00
18/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6882	6262	6882	6262	0.00
18/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3747	4251	3747	4251	0.00
18/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3341	2824	3341	2824	0.00
18/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4935	5769	4935	5769	0.00
18/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3101	2611	3101	2611	0.00
18/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5197	6057	5197	6057	0.00
18/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2444	2028	2444	2028	0.00
18/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6048	6983	6048	6983	0.00
18/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1015	728	1015	728	0.00
18/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4775	5961	4775	5961	0.00
18/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1207	876	1207	876	0.00
18/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4349	5492	4349	5492	0.00
18/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1550	1254	1550	1254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7676	8730	7676	8730	0.00
18/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	364	245	364	245	0.00
18/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7220	8574	7220	8574	0.00
18/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	95	59	95	59	0.00
18/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10060	11498	10060	11498	0.00
18/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	902	708	902	708	0.00
18/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9559	10715	9559	10715	0.00
18/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	16	9	16	9	0.00
18/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13104	14571	13104	14571	0.00
18/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	473	359	473	359	0.00
18/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11670	12906	11670	12906	0.00
18/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	257	191	257	191	0.00
18/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14004	15288	14004	15288	0.00
18/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	3	1	3	1	0.00
18/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16227	17700	16227	17700	0.00
18/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	132	96	132	96	0.00
18/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16437	17751	16437	17751	0.00
18/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19375	20848	19375	20848	0.00
18/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	63	45	63	45	0.00
18/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18937	20269	18937	20269	0.00
18/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22538	24012	22538	24012	0.00
18/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	28	20	28	20	0.00
18/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21481	22823	21481	22823	0.00
18/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25715	27189	25715	27189	0.00
18/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35329	36803	35329	36803	0.00
18/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32111	33584	32111	33584	0.00
18/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28906	30380	28906	30380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	2	1	2	1	0.00
18/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29247	30597	29247	30597	0.00
18/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	5	3	5	3	0.00
18/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26643	27992	26643	27992	0.00
18/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	12	8	12	8	0.00
18/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24052	25399	24052	25399	0.00
18/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5587	5047	5587	5047	0.00
18/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4773	5357	4773	5357	0.00
18/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4813	4326	4813	4326	0.00
18/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5551	6189	5551	6189	0.00
18/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6156	5787	6156	5787	0.00
18/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6357	6805	6357	6805	0.00
18/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7586	7161	7586	7161	0.00
18/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5070	5462	5070	5462	0.00
18/09/2006	R201 On 01-February-07			Bond Future	8.6600	8.7710	101.6350	100.9943	0.00
18/09/2006	R201 On 03-May-07			Bond Future	8.6500	8.7640	103.8555	103.2234	0.00
18/09/2006	R201 On 02-August-07			Bond Future	8.6400	8.7510	101.7129	101.1005	0.00
18/09/2006	R201 On 02-November-06			Bond Future	8.6600	8.7690	103.8406	103.1971	26.00
18/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22964	19815	22964	19815	0.00
18/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	17733	20992	17733	20992	0.00
18/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29586	26429	29586	26429	0.00
18/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	24031	27196	24031	27196	0.00
18/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34087	30982	34087	30982	0.00
18/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	28017	31036	28017	31036	0.00
18/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	14404	11339	14404	11339	0.00
18/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	9057	12427	9057	12427	0.00
18/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	31031	27771	31031	27771	0.00
18/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	22741	25802	22741	25802	0.00
18/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35484	32295	35484	32295	0.00
18/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	26742	29677	26742	29677	0.00
18/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31779	27965	31779	27965	0.00
18/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	12657	15251	12657	15251	0.00
18/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37199	33530	37199	33530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	18063	20716	18063	20716	0.00
18/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	24112	19877	24112	19877	0.00
18/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	4574	6772	4574	6772	0.00
18/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19892	17025	19892	17025	0.00
18/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	20287	23828	20287	23828	0.00
18/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	11254	8689	11254	8689	0.00
18/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	11658	15527	11658	15527	0.00
18/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	17052	14469	17052	14469	0.00
18/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	23114	26939	23114	26939	0.00
18/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	8545	6465	8545	6465	0.00
18/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	14742	19096	14742	19096	0.00
18/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	18442	15718	18442	15718	0.00
18/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	21666	25349	21666	25349	0.00
18/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	9844	7524	9844	7524	0.00
18/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	13139	17253	13139	17253	0.00
18/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15722	13281	15722	13281	0.00
18/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	24633	28600	24633	28600	0.00
18/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	7360	5510	7360	5510	0.00
18/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	16469	21053	16469	21053	0.00
18/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	10043	8285	10043	8285	0.00
18/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	33352	38002	33352	38002	0.00
18/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3059	2171	3059	2171	0.00
18/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	26893	32439	26893	32439	0.00
18/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	995	671	995	671	0.00
18/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	39829	45939	39829	45939	0.00
18/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5868	4711	5868	4711	0.00
18/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	43838	49089	43838	49089	0.00
18/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3098	2414	3098	2414	0.00
18/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	55997	61720	55997	61720	0.00
18/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	241	155	241	155	0.00
18/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54355	60704	54355	60704	0.00
18/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	49	31	49	31	0.00
18/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	69730	76146	69730	76146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1615	1231	1615	1231	0.00
18/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	69714	75738	69714	75738	0.00
18/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	8	5	8	5	0.00
18/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	85548	91980	85548	91980	0.00
18/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	779	581	779	581	0.00
18/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84357	90566	84357	90566	0.00
18/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	346	253	346	253	0.00
18/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	99687	106001	99687	106001	0.00
18/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
18/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	101699	108133	101699	108133	0.00
18/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118162	124596	118162	124596	0.00
18/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35589	30440	35589	30440	0.00
18/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	2117	3403	2117	3403	0.00
18/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	141	101	141	101	0.00
18/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115535	121902	115535	121902	0.00
18/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41676	37281	41676	37281	0.00
18/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	8910	10923	8910	10923	0.00
18/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	28180	25127	28180	25127	0.00
18/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	25371	28638	25371	28638	0.00
18/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22963	20321	22963	20321	0.00
18/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	31230	34908	31230	34908	0.00
18/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	32723	29702	32723	29702	0.00
18/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	29333	32436	29333	32436	0.00
18/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27592	24908	27592	24908	0.00
18/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	35015	38456	35015	38456	0.00
18/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	41385	37861	41385	37861	0.00
18/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	22048	24649	22048	24649	0.00
18/09/2006	R203 On 01-February-07			Bond Future	8.6000	8.7210	100.8510	100.0514	0.00
18/09/2006	R203 On 03-May-07			Bond Future	8.5900	8.7110	98.8782	98.0893	0.00
18/09/2006	R203 On 02-August-07			Bond Future	8.5800	8.6970	101.0487	100.2704	0.00
18/09/2006	R203 On 02-November-06			Bond Future	8.6000	8.7180	98.7383	97.9477	0.00
18/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22656	18342	22656	18342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	12725	16407	12725	16407	0.00
18/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	25630	21557	25630	21557	0.00
18/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	18466	22282	18466	22282	0.00
18/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	30598	26538	30598	26538	0.00
18/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	22621	26342	22621	26342	0.00
18/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	15671	11226	15671	11226	0.00
18/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	5599	9060	5599	9060	0.00
18/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	27451	23188	27451	23188	0.00
18/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	16994	20621	16994	20621	0.00
18/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	32365	28153	32365	28153	0.00
18/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	21143	24713	21143	24713	0.00
18/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	29341	24891	29341	24891	0.00
18/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	15606	19045	15606	19045	0.00
18/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	34188	29824	34188	29824	0.00
18/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	19735	23153	19735	23153	0.00
18/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17256	13679	17256	13679	0.00
18/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	17392	21811	17392	21811	0.00
18/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9807	6640	9807	6640	0.00
18/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	9945	14683	9945	14683	0.00
18/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18961	15138	18961	15138	0.00
18/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15725	19899	15725	19899	0.00
18/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11586	7996	11586	7996	0.00
18/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	8305	12621	8305	12621	0.00
18/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15649	12315	15649	12315	0.00
18/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	19171	23833	19171	23833	0.00
18/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8209	5451	8209	5451	0.00
18/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	11781	16929	11781	16929	0.00
18/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14139	11045	14139	11045	0.00
18/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	21063	25965	21063	25965	0.00
18/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6792	4422	6792	4422	0.00
18/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	13815	19351	13815	19351	0.00
18/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33444	27961	33444	27961	0.00
18/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7039	9553	7039	9553	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2174	1282	2174	1282	0.00
18/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	26698	33712	26698	33712	0.00
18/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	8031	6038	8031	6038	0.00
18/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	32203	38205	32203	38205	0.00
18/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4105	2964	4105	2964	0.00
18/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	45927	52782	45927	52782	0.00
18/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	487	262	487	262	0.00
18/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	42927	50608	42927	50608	0.00
18/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1869	1295	1869	1295	0.00
18/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	61753	69176	61753	69176	0.00
18/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	73	36	73	36	0.00
18/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	60857	68727	60857	68727	0.00
18/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	751	499	751	499	0.00
18/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	79122	86867	79122	86867	0.00
18/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	7	3	7	3	0.00
18/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	79574	87476	79574	87476	0.00
18/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	264	168	264	168	0.00
18/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	97557	105458	97557	105458	0.00
18/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	98801	106706	98801	106706	0.00
18/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	118496	126402	118496	126402	0.00
18/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	159325	167231	159325	167231	0.00
18/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138667	146573	138667	146573	0.00
18/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	3	5	3	0.00
18/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	156790	164784	156790	164784	0.00
18/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	21	12	21	12	0.00
18/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	136510	144497	136510	144497	0.00
18/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	81	49	81	49	0.00
18/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	116742	124707	116742	124707	0.00
18/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19067	15750	19067	15750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	25225	29797	25225	29797	0.00
18/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	37564	32390	37564	32390	0.00
18/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	10862	13578	10862	13578	0.00
18/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24097	20647	24097	20647	0.00
18/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	29242	33575	29242	33575	0.00
18/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	42004	37052	42004	37052	0.00
18/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	14771	17601	14771	17601	0.00
18/09/2006	R204 On 01-February-07			Bond Future	8.5800	8.7000	96.7363	95.8985	0.00
18/09/2006	R204 On 03-May-07			Bond Future	8.5700	8.6920	98.8536	98.0179	0.00
18/09/2006	R204 On 02-August-07			Bond Future	8.5600	8.6810	96.9775	96.1511	0.00
18/09/2006	R204 On 02-November-06			Bond Future	8.5800	8.7010	98.6760	97.8358	0.00
18/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32249	27833	32249	27833	0.00
18/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	20350	24313	20350	24313	0.00
18/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	38842	34559	38842	34559	0.00
18/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	29927	34001	29927	34001	0.00
18/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44659	40364	44659	40364	0.00
18/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	35085	39053	35085	39053	0.00
18/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	20948	16433	20948	16433	0.00
18/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	9058	12944	9058	12944	0.00
18/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	40694	36275	40694	36275	0.00
18/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	28300	32238	28300	32238	0.00
18/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46463	42053	46463	42053	0.00
18/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	33452	37305	33452	37305	0.00
18/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	42592	38038	42592	38038	0.00
18/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	26736	30539	26736	30539	0.00
18/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	48305	43781	48305	43781	0.00
18/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	31873	35613	31873	35613	0.00
18/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28153	24098	28153	24098	0.00
18/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	23312	27636	23312	27636	0.00
18/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	16614	12759	16614	12759	0.00
18/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	11862	16409	11862	16409	0.00
18/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26204	22333	26204	22333	0.00
18/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	24920	29427	24920	29427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14642	11120	14642	11120	0.00
18/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	13487	18367	13487	18367	0.00
18/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22517	19018	22517	19018	0.00
18/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	28398	33277	28398	33277	0.00
18/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	11112	8246	11112	8246	0.00
18/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	17206	22742	17206	22742	0.00
18/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24325	20639	24325	20639	0.00
18/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	26614	31307	26614	31307	0.00
18/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	12806	9616	12806	9616	0.00
18/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	15267	20478	15267	20478	0.00
18/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43719	38469	43719	38469	0.00
18/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	14481	17610	14481	17610	0.00
18/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33807	27827	33807	27827	0.00
18/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	4384	6806	4384	6806	0.00
18/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14740	12155	14740	12155	0.00
18/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	38855	44649	38855	44649	0.00
18/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4806	3356	4806	3356	0.00
18/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	29352	36304	29352	36304	0.00
18/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1617	1062	1617	1062	0.00
18/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45096	52943	45096	52943	0.00
18/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8857	7107	8857	7107	0.00
18/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	51674	58302	51674	58302	0.00
18/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4804	3737	4804	3737	0.00
18/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	66802	74114	66802	74114	0.00
18/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	404	250	404	250	0.00
18/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	63310	71559	63310	71559	0.00
18/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2566	1951	2566	1951	0.00
18/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	84241	92004	84241	92004	0.00
18/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	83	49	83	49	0.00
18/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	82926	91294	82926	91294	0.00
18/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	13	7	13	7	0.00
18/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	103316	111713	103316	111713	0.00
18/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1267	941	1267	941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	103126	111179	103126	111179	0.00
18/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
18/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	124306	132707	124306	132707	0.00
18/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	575	418	575	418	0.00
18/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	123144	131365	123144	131365	0.00
18/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167989	176391	167989	176391	0.00
18/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	145861	154262	145861	154262	0.00
18/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	91	63	91	63	0.00
18/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	165709	174060	165709	174060	0.00
18/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	239	170	239	170	0.00
18/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	144055	152365	144055	152365	0.00
18/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	31919	28180	31919	28180	0.00
18/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	37095	41712	37095	41712	0.00
18/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50637	45553	50637	45553	0.00
18/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	21103	24375	21103	24375	0.00
18/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	56045	51074	56045	51074	0.00
18/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	26096	29388	26096	29388	0.00
18/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	37841	34004	37841	34004	0.00
18/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	42184	46611	42184	46611	0.00
18/09/2006	R207 On 01-February-07			Bond Future	8.5600	8.6760	90.3095	89.4732	0.00
18/09/2006	R207 On 03-May-07			Bond Future	8.5500	8.6700	92.2822	91.4462	0.00
18/09/2006	R207 On 02-August-07			Bond Future	8.5400	8.6590	90.6638	89.8425	0.00
18/09/2006	R207 On 02-November-06			Bond Future	8.5600	8.6790	91.9892	91.1525	0.00
18/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	22174	17945	22174	17945	0.00
18/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	15661	19794	15661	19794	0.00
18/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	30270	25802	30270	25802	0.00
18/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	19802	23693	19802	23693	0.00
18/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	34561	30142	34561	30142	0.00
18/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	23493	27287	23493	27287	0.00
18/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	10047	5612	10047	5612	0.00
18/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3762	7694	3762	7694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	26245	21514	26245	21514	0.00
18/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	12648	16279	12648	16279	0.00
18/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	15236	9418	15236	9418	0.00
18/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	1801	4349	1801	4349	0.00
18/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	32247	27591	32247	27591	0.00
18/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	18280	21983	18280	21983	0.00
18/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	36484	31907	36484	31907	0.00
18/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	21951	25588	21951	25588	0.00
18/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	34292	29449	34292	29449	0.00
18/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	16844	20360	16844	20360	0.00
18/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	38462	33729	38462	33729	0.00
18/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	20483	23964	20483	23964	0.00
18/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18490	14765	18490	14765	0.00
18/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	19138	23776	19138	23776	0.00
18/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	5985	2986	5985	2986	0.00
18/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6929	12297	6929	12297	0.00
18/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	20283	16306	20283	16306	0.00
18/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17340	21726	17340	21726	0.00
18/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	7862	4156	7862	4156	0.00
18/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5182	9842	5182	9842	0.00
18/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16797	13322	16797	13322	0.00
18/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	21055	25943	21055	25943	0.00
18/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	4422	2078	4422	2078	0.00
18/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9011	15034	9011	15034	0.00
18/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15205	11976	15205	11976	0.00
18/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	23093	28226	23093	28226	0.00
18/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	3165	1399	3165	1399	0.00
18/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11419	18019	11419	18019	0.00
18/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9834	7526	9834	7526	0.00
18/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	32440	38495	32440	38495	0.00
18/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	582	199	582	199	0.00
18/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	23700	31684	23700	31684	0.00
18/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5207	3839	5207	3839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	46669	53664	46669	53664	0.00
18/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	28	7	28	7	0.00
18/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42196	50542	42196	50542	0.00
18/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2469	1751	2469	1751	0.00
18/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	63311	70956	63311	70956	0.00
18/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	61756	70122	61756	70122	0.00
18/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1038	708	1038	708	0.00
18/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	81802	89834	81802	89834	0.00
18/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	81898	90265	81898	90265	0.00
18/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	102613	110979	102613	110979	0.00
18/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	384	252	384	252	0.00
18/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	101626	109857	101626	109857	0.00
18/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	124	78	124	78	0.00
18/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	122420	130738	122420	130738	0.00
18/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	123918	132285	123918	132285	0.00
18/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	145833	154199	145833	154199	0.00
18/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	31123	23222	31123	23222	0.00
18/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	154	619	154	619	0.00
18/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	35	21	35	21	0.00
18/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	143979	152328	143979	152328	0.00
18/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37952	32048	37952	32048	0.00
18/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	6978	9437	6978	9437	0.00
18/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	8	5	8	5	0.00
18/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166212	174571	166212	174571	0.00
18/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	23060	19350	23060	19350	0.00
18/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	26777	31428	26777	31428	0.00
18/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	43100	37541	43100	37541	0.00
18/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	11914	14714	11914	14714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	27449	23666	27449	23666	0.00
18/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	30423	34853	30423	34853	0.00
18/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	46905	41566	46905	41566	0.00
18/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	15321	18196	15321	18196	0.00
19/09/2006	GOVI On 01-February-07			jGovi	241.5100	241.7170	241.5050	241.7170	0.00
19/09/2006	GOVI On 03-May-07			jGovi	246.7900	246.9990	246.7880	246.9990	0.00
19/09/2006	GOVI On 02-August-07			jGovi	252.2100	252.4140	252.2140	252.4140	0.00
19/09/2006	GOVI On 02-November-06			jGovi	236.4600	236.6680	236.4640	236.6680	901.00
19/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	115449	117540	115449	117540	0.00
19/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	399	370	399	370	0.00
19/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	119597	121615	119597	121615	0.00
19/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1717	1625	1717	1625	0.00
19/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	121103	122946	121103	122946	0.00
19/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3963	3806	3963	3806	0.00
19/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	64966	66979	64966	66979	0.00
19/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	326	299	326	299	0.00
19/09/2006	J153 On 31-August-10			jSwap	9.2100	9.2010	0.0565	0.0562	0.00
19/09/2006	J157 On 15-September-15			jSwap	9.1000	9.0600	0.0969	0.0944	0.00
19/09/2006	J186 On 21-December-26			jSwap	8.8900	8.7830	0.1315	0.1224	0.00
19/09/2006	J194 On 28-February-08			jSwap	9.1100	9.0930	0.0221	0.0219	0.00
19/09/2006	J201 On 22-December-14			jSwap	9.0600	9.0370	0.0926	0.0913	0.00
19/09/2006	J203 On 15-September-17			jSwap	9.0400	8.9990	0.1055	0.1030	0.00
19/09/2006	J204 On 21-December-18			jSwap	8.9600	8.9100	0.1102	0.1065	0.00
19/09/2006	J207 On 15-January-20			jSwap	8.9600	8.8940	0.0749	0.0700	0.00
19/09/2006	JBAR On 21-December-05			jBar	8.3000	0.0000	0.0000	0.0000	0.00
19/09/2006	JFRA On 01-February-07			jFra	9.0800	9.0760	0.0221	0.0221	0.00
19/09/2006	JFRA On 07-February-08			jFra	9.2800	9.2580	0.0226	0.0226	0.00
19/09/2006	JFRA On 03-May-07			jFra	9.2900	9.2730	0.0226	0.0226	0.00
19/09/2006	JFRA On 02-August-07			jFra	9.3000	9.2680	0.0227	0.0226	0.00
19/09/2006	JFRA On 02-November-06			jFra	8.7100	8.7060	0.0213	0.0212	0.00
19/09/2006	JFRA On 01-November-07			jFra	9.2800	9.2580	0.0243	0.0242	0.00
19/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3898	3880	3898	3880	0.00
19/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	36	37	36	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25677	25669	25677	25669	0.00
19/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21315	21367	21315	21367	0.00
19/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4447	4409	4447	4409	0.00
19/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	85	89	85	89	0.00
19/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4545	4483	4545	4483	0.00
19/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	166	174	166	174	0.00
19/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4173	4163	4173	4163	0.00
19/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
19/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4916	4874	4916	4874	0.00
19/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	261	268	261	268	0.00
19/09/2006	JN02 On 01-February-07			jNote	9.2500	9.2260	0.1681	0.1678	0.00
19/09/2006	JN02 On 03-May-07			jNote	9.2600	9.2400	0.1683	0.1680	0.00
19/09/2006	JN02 On 02-August-07			jNote	9.2400	9.2240	0.1680	0.1677	0.00
19/09/2006	JN02 On 02-November-06			jNote	9.1800	9.1600	0.1671	0.1668	0.00
19/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	14460	14315	14460	14315	0.00
19/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10007	10207	10007	10207	0.00
19/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15783	15639	15783	15639	0.00
19/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15604	15823	15604	15823	0.00
19/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	18533	18385	18533	18385	0.00
19/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18645	18860	18645	18860	0.00
19/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35207	34919	35207	34919	0.00
19/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	124	140	124	140	0.00
19/09/2006	JN05 On 01-February-07			jNote	9.1700	9.1480	0.3645	0.3638	0.00
19/09/2006	JN05 On 03-May-07			jNote	9.1700	9.1430	0.3643	0.3635	0.00
19/09/2006	JN05 On 02-August-07			jNote	9.1500	9.1230	0.3637	0.3629	0.00
19/09/2006	JN05 On 02-November-06			jNote	9.1500	9.1290	0.3641	0.3634	0.00
19/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	10625	10278	10625	10278	0.00
19/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	13807	14337	13807	14337	0.00
19/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	14126	13726	14126	13726	0.00
19/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	17426	17983	17426	17983	0.00
19/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	16685	16246	16685	16246	0.00
19/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	20703	21300	20703	21300	0.00
19/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	75564	74800	75564	74800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
19/09/2006	JN10 On 01-February-07			jNote	8.9800	8.9450	0.5862	0.5847	0.00
19/09/2006	JN10 On 03-May-07			jNote	8.9700	8.9310	0.5856	0.5840	0.00
19/09/2006	JN10 On 02-August-07			jNote	8.9500	8.9080	0.5848	0.5830	0.00
19/09/2006	JN10 On 02-November-06			jNote	8.9800	8.9440	0.5865	0.5849	0.00
19/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	11496	10483	11496	10483	0.00
19/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	12804	14080	12804	14080	0.00
19/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	14688	13611	14688	13611	0.00
19/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	16779	18125	16779	18125	0.00
19/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	16968	15816	16968	15816	0.00
19/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	20369	21839	20369	21839	0.00
19/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	112879	110788	112879	110788	0.00
19/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
19/09/2006	JROD On 31-January-07			jRod	8.2600	8.2620	0.0014	0.0015	0.00
19/09/2006	JROD On 28-February-07			jRod	8.4900	8.4930	0.0025	0.0025	0.00
19/09/2006	JROD On 30-March-07			jRod	8.3100	8.3200	0.0025	0.0025	0.00
19/09/2006	JROD On 30-April-07			jRod	8.5500	8.5550	0.0041	0.0042	0.00
19/09/2006	JROD On 31-May-07			jRod	8.7500	8.7590	0.0055	0.0056	0.00
19/09/2006	JROD On 29-September-06			jRod	7.5100	7.5070	0.0010	0.0010	0.00
19/09/2006	JROD On 31-October-06			jRod	7.7900	7.7960	0.0003	0.0003	0.00
19/09/2006	JROD On 30-November-06			jRod	8.0700	8.0800	0.0004	0.0004	0.00
19/09/2006	JROD On 29-December-06			jRod	7.9600	7.9640	0.0000	0.0000	0.00
19/09/2006	R153 On 01-February-07			Bond Future	8.6400	8.6180	118.8188	118.8904	0.00
19/09/2006	R153 On 03-May-07			Bond Future	8.6200	8.5920	114.8127	114.8829	0.00
19/09/2006	R153 On 02-August-07			Bond Future	8.5800	8.5550	117.3376	117.4030	0.00
19/09/2006	R153 On 02-November-06			Bond Future	8.7200	8.6740	116.0420	116.2011	418.00
19/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10315	10695	10315	10695	0.00
19/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13250	12914	13250	12914	0.00
19/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13287	13652	13287	13652	0.00
19/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16803	16466	16803	16466	0.00
19/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17032	17382	17032	17382	0.00
19/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19251	18947	19251	18947	0.00
19/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7359	8303	7359	8303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6322	5675	6322	5675	0.00
19/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13818	14261	13818	14261	0.00
19/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10243	9969	10243	9969	0.00
19/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16270	16681	16270	16681	0.00
19/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13681	13389	13681	13389	0.00
19/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19858	20240	19858	20240	0.00
19/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16400	16128	16400	16128	0.00
19/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	18969	19481	18969	19481	0.00
19/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7324	7119	7324	7119	0.00
19/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17074	17496	17074	17496	0.00
19/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12965	12685	12965	12685	0.00
19/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17902	18334	17902	18334	0.00
19/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12275	12006	12275	12006	0.00
19/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20606	20996	20606	20996	0.00
19/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15734	15470	15734	15470	0.00
19/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21370	21768	21370	21768	0.00
19/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15086	14831	15086	14831	0.00
19/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12865	14085	12865	14085	0.00
19/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	3237	2865	3237	2865	0.00
19/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4167	4851	4167	4851	0.00
19/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10063	9156	10063	9156	0.00
19/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9526	9889	9526	9889	0.00
19/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14096	13743	14096	13743	0.00
19/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8766	9113	8766	9113	0.00
19/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14975	14605	14975	14605	0.00
19/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3541	4159	3541	4159	0.00
19/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11179	10206	11179	10206	0.00
19/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1355	1678	1355	1678	0.00
19/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17752	16483	17752	16483	101.00
19/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2981	3535	2981	3535	0.00
19/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12365	11327	12365	11327	0.00
19/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6093	6372	6093	6372	0.00
19/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18883	18445	18883	18445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3586	3783	3586	3783	0.00
19/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24671	24151	24671	24151	0.00
19/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	393	520	393	520	0.00
19/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	25634	24169	25634	24169	0.00
19/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1901	2026	1901	2026	0.00
19/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31357	30767	31357	30767	0.00
19/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	80	116	80	116	0.00
19/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	34252	32696	34252	32696	0.00
19/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1006	1082	1006	1082	0.00
19/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38912	38272	38912	38272	0.00
19/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	14	22	14	22	0.00
19/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	43204	41620	43204	41620	0.00
19/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	494	537	494	537	0.00
19/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46927	46254	46927	46254	0.00
19/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	3	2	3	0.00
19/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	52297	50707	52297	50707	0.00
19/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	225	247	225	247	0.00
19/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55264	54570	55264	54570	0.00
19/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	61490	59898	61490	59898	0.00
19/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	36	41	36	41	0.00
19/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72528	71816	72528	71816	0.00
19/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	94	105	94	105	0.00
19/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	63820	63114	63820	63114	0.00
19/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	24836	25404	24836	25404	0.00
19/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5193	5045	5193	5045	0.00
19/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	70775	69183	70775	69183	0.00
19/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	80151	78559	80151	78559	0.00
19/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	19651	21055	19651	21055	0.00
19/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	1514	1326	1514	1326	0.00
19/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21437	21912	21437	21912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9769	9542	9769	9542	0.00
19/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24587	25016	24587	25016	0.00
19/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12681	12456	12681	12456	0.00
19/09/2006	R157 On 01-February-07			Bond Future	8.6800	8.6630	134.1127	134.2616	0.00
19/09/2006	R157 On 03-May-07			Bond Future	8.6700	8.6530	130.2156	130.3612	0.00
19/09/2006	R157 On 02-August-07			Bond Future	8.6600	8.6380	133.0801	133.2223	0.00
19/09/2006	R157 On 02-November-06			Bond Future	8.7000	8.6820	131.1612	131.2917	22.00
19/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	24740	25579	24740	25579	0.00
19/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	27152	26503	27152	26503	0.00
19/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	33785	34622	33785	34622	0.00
19/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	31986	31367	31986	31367	0.00
19/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41179	41994	41179	41994	0.00
19/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	38409	37802	38409	37802	0.00
19/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	12471	13247	12471	13247	20.00
19/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	16100	15572	16100	15572	20.00
19/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28545	29449	28545	29449	0.00
19/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	23878	23293	23878	23293	0.00
19/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	35526	36387	35526	36387	0.00
19/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	30276	29681	30276	29681	0.00
19/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	42872	43706	42872	43706	0.00
19/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	36735	36146	36735	36146	0.00
19/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	16212	17094	16212	17094	0.00
19/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	12597	12173	12597	12173	0.00
19/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	37318	38202	37318	38202	0.00
19/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	28630	28058	28630	28058	0.00
19/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	29685	30540	29685	30540	0.00
19/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	20192	19626	20192	19626	0.00
19/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	39384	40434	39384	40434	0.00
19/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	17247	16808	17247	16808	0.00
19/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	44984	45960	44984	45960	0.00
19/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	22667	22187	22667	22187	0.00
19/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	27909	29000	27909	29000	0.00
19/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	6419	6205	6419	6205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5779	6113	5779	6113	250.00
19/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	62998	61843	62998	61843	0.00
19/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16507	17175	16507	17175	150.00
19/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	36850	36028	36850	36028	0.00
19/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	67555	68832	67555	68832	0.00
19/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	8101	7888	8101	7888	150.00
19/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	21219	21991	21219	21991	0.00
19/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	30763	30046	30763	30046	0.00
19/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9295	9958	9295	9958	0.00
19/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	20225	19583	20225	19583	0.00
19/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22943	23749	22943	23749	0.00
19/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	28915	28232	28915	28232	0.00
19/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	187	226	187	226	0.00
19/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	71566	70300	71566	70300	171.00
19/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	7921	8527	7921	8527	0.00
19/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	22522	21823	22522	21823	100.00
19/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	10811	11532	10811	11532	0.00
19/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	18084	17499	18084	17499	0.00
19/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19569	20307	19569	20307	0.00
19/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	32699	31948	32699	31948	0.00
19/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12488	13051	12488	13051	0.00
19/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	43749	42823	43749	42823	0.00
19/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3078	3410	3078	3410	0.00
19/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	36246	35272	36246	35272	0.00
19/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	908	1044	908	1044	0.00
19/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	52998	51830	52998	51830	0.00
19/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7366	7762	7366	7762	0.00
19/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	57099	56005	57099	56005	0.00
19/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3878	4129	3878	4129	0.00
19/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	72432	71193	72432	71193	0.00
19/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	33	42	33	42	0.00
19/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	91074	89778	91074	89778	0.00
19/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2037	2189	2037	2189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	89767	88429	89767	88429	0.00
19/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	4	6	4	6	0.00
19/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	111089	109785	111089	109785	0.00
19/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	991	1076	991	1076	0.00
19/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	108260	106855	108260	106855	0.00
19/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	152348	151043	152348	151043	0.00
19/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
19/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	131518	130213	131518	130213	0.00
19/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	42013	43228	42013	43228	0.00
19/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	2983	2893	2983	2893	0.00
19/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	57475	58749	57475	58749	0.00
19/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	1232	1201	1232	1201	0.00
19/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	73599	74896	73599	74896	0.00
19/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	465	457	465	457	0.00
19/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	445	488	445	488	0.00
19/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	127624	126178	127624	126178	0.00
19/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	51578	52747	51578	52747	0.00
19/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	12291	11971	12291	11971	0.00
19/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	64818	66079	64818	66079	0.00
19/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	8694	8466	8694	8466	0.00
19/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	78746	80076	78746	80076	0.00
19/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	6093	5933	6093	5933	0.00
19/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6692	7240	6692	7240	0.00
19/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	24978	24221	24978	24221	0.00
19/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27342	28081	27342	28081	0.00
19/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	39472	38755	39472	38755	0.00
19/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	34805	35543	34805	35543	0.00
19/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	45624	44940	45624	44940	0.00
19/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	51919	52844	51919	52844	0.00
19/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	29123	28626	29123	28626	0.00
19/09/2006	R186 On 01-February-07			Bond Future	8.4500	8.4250	120.9548	121.1858	0.00
19/09/2006	R186 On 03-May-07			Bond Future	8.4400	8.4140	123.6025	123.8324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R186 On 02-August-07			Bond Future	8.4200	8.4010	121.0101	121.2390	0.00
19/09/2006	R186 On 02-November-06			Bond Future	8.4500	8.4320	123.6173	123.8383	59.00
19/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	41366	42766	41366	42766	0.00
19/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	35458	34549	35458	34549	0.00
19/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	51597	52926	51597	52926	0.00
19/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	49959	48989	49959	48989	0.00
19/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	60359	61678	60359	61678	0.00
19/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	57318	56348	57318	56348	0.00
19/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	23760	25225	23760	25225	0.00
19/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	18480	17735	18480	17735	0.00
19/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	57030	58436	57030	58436	0.00
19/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	44560	43666	44560	43666	0.00
19/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	63013	64364	63013	64364	0.00
19/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	54570	53632	54570	53632	0.00
19/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	65726	67110	65726	67110	0.00
19/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	51918	51014	51918	51014	0.00
19/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	57426	59064	57426	59064	0.00
19/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	24748	24077	24748	24077	0.00
19/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	41184	43017	41184	43017	0.00
19/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	8980	8602	8980	8602	0.00
19/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	68746	70298	68746	70298	0.00
19/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	35059	34312	35059	34312	0.00
19/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	77157	78667	77157	78667	0.00
19/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	42260	41481	42260	41481	0.00
19/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	29825	31005	29825	31005	0.00
19/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	46025	44895	46025	44895	0.00
19/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	13140	14218	13140	14218	0.00
19/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	30099	28967	30099	28967	0.00
19/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	27226	28347	27226	28347	0.00
19/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	49051	47862	49051	47862	0.00
19/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	11043	12017	11043	12017	0.00
19/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	33662	32427	33662	32427	0.00
19/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	24880	25943	24880	25943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	52370	51123	52370	51123	0.00
19/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9234	10108	9234	10108	0.00
19/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	37554	36217	37554	36217	0.00
19/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	16713	17543	16713	17543	0.00
19/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	67273	65793	67273	65793	0.00
19/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4027	4530	4027	4530	0.00
19/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	55563	53856	55563	53856	0.00
19/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	9266	9822	9266	9822	0.00
19/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	89607	87853	89607	87853	0.00
19/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1067	1254	1067	1254	0.00
19/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	82581	80558	82581	80558	0.00
19/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4496	4824	4496	4824	0.00
19/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	115710	113728	115710	113728	0.00
19/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	191	238	191	238	0.00
19/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	112792	110628	112792	110628	0.00
19/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2139	2320	2139	2320	0.00
19/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	145363	143235	145363	143235	0.00
19/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	27	36	27	36	0.00
19/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	144870	142669	144870	142669	0.00
19/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	919	1009	919	1009	0.00
19/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	177343	175123	177343	175123	0.00
19/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	3	4	3	4	0.00
19/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	178296	176086	178296	176086	0.00
19/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	354	394	354	394	0.00
19/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	211217	208948	211217	208948	0.00
19/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	213004	210793	213004	210793	0.00
19/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	62161	64211	62161	64211	0.00
19/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	3967	3807	3967	3807	0.00
19/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	249031	246820	249031	246820	0.00
19/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	121	137	121	137	0.00
19/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	246719	244425	246719	244425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	75637	77467	75637	77467	0.00
19/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	17110	16630	17110	16630	0.00
19/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	54277	55644	54277	55644	0.00
19/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	47204	46272	47204	46272	0.00
19/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	41633	42804	41633	42804	0.00
19/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	62122	60994	62122	60994	0.00
19/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	50368	51552	50368	51552	0.00
19/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	69313	68208	69313	68208	0.00
19/09/2006	R194 On 01-February-07			Bond Future	8.8900	8.8590	105.4861	105.5121	0.00
19/09/2006	R194 On 03-May-07			Bond Future	8.8800	8.8450	102.7124	102.7364	0.00
19/09/2006	R194 On 02-August-07			Bond Future	8.8200	8.7870	104.9720	104.9905	0.00
19/09/2006	R194 On 02-November-06			Bond Future	8.8300	8.8050	103.2796	103.3042	0.00
19/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3457	3590	3457	3590	0.00
19/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4809	4682	4809	4682	0.00
19/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4687	4813	4687	4813	0.00
19/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5665	5551	5665	5551	0.00
19/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6054	6156	6054	6156	0.00
19/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6441	6357	6441	6357	0.00
19/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1315	1422	1315	1422	0.00
19/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4085	3947	4085	3947	0.00
19/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5651	5792	5651	5792	0.00
19/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4690	4590	4690	4590	0.00
19/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6599	6706	6599	6706	0.00
19/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5898	5819	5898	5819	0.00
19/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5858	6001	5858	6001	0.00
19/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4509	4412	4509	4412	0.00
19/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6740	6848	6740	6848	0.00
19/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5767	5689	5767	5689	0.00
19/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6883	6992	6883	6992	0.00
19/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5638	5562	5638	5562	0.00
19/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6728	6882	6728	6882	0.00
19/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3833	3747	3833	3747	0.00
19/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3213	3341	3213	3341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5067	4935	5067	4935	0.00
19/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2979	3101	2979	3101	0.00
19/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5335	5197	5335	5197	0.00
19/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2337	2444	2337	2444	0.00
19/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6202	6048	6202	6048	0.00
19/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	928	1015	928	1015	0.00
19/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4934	4775	4934	4775	0.00
19/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1110	1207	1110	1207	0.00
19/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4498	4349	4498	4349	0.00
19/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1471	1550	1471	1550	0.00
19/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7857	7676	7857	7676	0.00
19/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	322	364	322	364	0.00
19/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7423	7220	7423	7220	0.00
19/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	80	95	80	95	0.00
19/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10291	10060	10291	10060	0.00
19/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	848	902	848	902	0.00
19/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9765	9559	9765	9559	0.00
19/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	13	16	13	16	0.00
19/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13347	13104	13347	13104	0.00
19/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	439	473	439	473	0.00
19/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11896	11670	11896	11670	0.00
19/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	237	257	237	257	0.00
19/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14243	14004	14243	14004	0.00
19/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
19/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16472	16227	16472	16227	0.00
19/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	120	132	120	132	0.00
19/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16685	16437	16685	16437	0.00
19/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19620	19375	19620	19375	0.00
19/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	57	63	57	63	0.00
19/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19191	18937	19191	18937	0.00
19/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22784	22538	22784	22538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	25	28	25	28	0.00
19/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21738	21481	21738	21481	0.00
19/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25961	25715	25961	25715	0.00
19/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35575	35329	35575	35329	0.00
19/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32356	32111	32356	32111	0.00
19/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29152	28906	29152	28906	0.00
19/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	2	1	2	0.00
19/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29507	29247	29507	29247	0.00
19/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	4	5	4	5	0.00
19/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26902	26643	26902	26643	0.00
19/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	10	12	10	12	0.00
19/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24311	24052	24311	24052	0.00
19/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5449	5587	5449	5587	0.00
19/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4876	4773	4876	4773	0.00
19/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7472	7586	7472	7586	0.00
19/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5141	5070	5141	5070	0.00
19/09/2006	R201 On 01-February-07			Bond Future	8.6800	8.6570	101.5166	101.6350	0.00
19/09/2006	R201 On 03-May-07			Bond Future	8.6700	8.6490	103.7397	103.8555	0.00
19/09/2006	R201 On 02-August-07			Bond Future	8.6600	8.6370	101.5943	101.7129	0.00
19/09/2006	R201 On 02-November-06			Bond Future	8.6800	8.6570	103.7253	103.8406	26.00
19/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19224	19892	19224	19892	0.00
19/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	20803	20287	20803	20287	0.00
19/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27512	28180	27512	28180	0.00
19/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	25861	25371	25861	25371	0.00
19/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	32046	32723	32046	32723	0.00
19/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	29842	29333	29842	29333	0.00
19/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	10560	11254	10560	11254	0.00
19/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	12116	11658	12116	11658	0.00
19/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22242	22964	22242	22964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	18196	17733	18196	17733	0.00
19/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	28899	29586	28899	29586	0.00
19/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	24502	24031	24502	24031	0.00
19/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	33394	34087	33394	34087	0.00
19/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	28509	28017	28509	28017	0.00
19/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	13618	14404	13618	14404	0.00
19/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	9424	9057	9424	9057	0.00
19/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30325	31031	30325	31031	0.00
19/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	23194	22741	23194	22741	0.00
19/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	34775	35484	34775	35484	0.00
19/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	27219	26742	27219	26742	0.00
19/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	30939	31779	30939	31779	0.00
19/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	13001	12657	13001	12657	0.00
19/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	36422	37199	36422	37199	0.00
19/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	18444	18063	18444	18063	0.00
19/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23147	24112	23147	24112	0.00
19/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	4761	4574	4761	4574	0.00
19/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16438	17052	16438	17052	0.00
19/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	23685	23114	23685	23114	0.00
19/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7948	8545	7948	8545	0.00
19/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	15298	14742	15298	14742	0.00
19/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17801	18442	17801	18442	0.00
19/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	22209	21666	22209	21666	0.00
19/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	9197	9844	9197	9844	0.00
19/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	13645	13139	13645	13139	0.00
19/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15136	15722	15136	15722	0.00
19/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	25231	24633	25231	24633	0.00
19/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6812	7360	6812	7360	0.00
19/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	17075	16469	17075	16469	0.00
19/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9599	10043	9599	10043	0.00
19/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	34093	33352	34093	33352	0.00
19/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2752	3059	2752	3059	0.00
19/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	27739	26893	27739	26893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	863	995	863	995	0.00
19/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	40849	39829	40849	39829	0.00
19/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5559	5868	5559	5868	0.00
19/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44714	43838	44714	43838	0.00
19/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2905	3098	2905	3098	0.00
19/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	56988	55997	56988	55997	0.00
19/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	199	241	199	241	0.00
19/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	55467	54355	55467	54355	0.00
19/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	38	49	38	49	0.00
19/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70873	69730	70873	69730	0.00
19/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1500	1615	1500	1615	0.00
19/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	70783	69714	70783	69714	0.00
19/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	6	8	6	8	0.00
19/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	86699	85548	86699	85548	0.00
19/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	716	779	716	779	0.00
19/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	85478	84357	85478	84357	0.00
19/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	314	346	314	346	0.00
19/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	100839	99687	100839	99687	0.00
19/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
19/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	102852	101699	102852	101699	0.00
19/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	119314	118162	119314	118162	0.00
19/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	34517	35589	34517	35589	0.00
19/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	2198	2117	2198	2117	0.00
19/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	127	141	127	141	0.00
19/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	116704	115535	116704	115535	0.00
19/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	40740	41676	40740	41676	0.00
19/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	9158	8910	9158	8910	0.00
19/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22371	22963	22371	22963	0.00
19/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	31796	31230	31796	31230	0.00
19/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	26981	27592	26981	27592	0.00
19/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	35590	35015	35590	35015	0.00
19/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	40614	41385	40614	41385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	22462	22048	22462	22048	0.00
19/09/2006	R203 On 01-February-07			Bond Future	8.6200	8.6020	100.7093	100.8510	0.00
19/09/2006	R203 On 03-May-07			Bond Future	8.6100	8.5920	98.7384	98.8782	0.00
19/09/2006	R203 On 02-August-07			Bond Future	8.6000	8.5780	100.9108	101.0487	0.00
19/09/2006	R203 On 02-November-06			Bond Future	8.6200	8.6020	98.6014	98.7383	0.00
19/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16483	17256	16483	17256	0.00
19/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	18035	17392	18035	17392	0.00
19/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	18374	19067	18374	19067	0.00
19/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	25930	25225	25930	25225	0.00
19/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	23395	24097	23395	24097	0.00
19/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	29920	29242	29920	29242	0.00
19/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9024	9807	9024	9807	0.00
19/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	10530	9945	10530	9945	0.00
19/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21754	22656	21754	22656	0.00
19/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	13240	12725	13240	12725	0.00
19/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	24802	25630	24802	25630	0.00
19/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	19036	18466	19036	18466	0.00
19/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	29789	30598	29789	30598	0.00
19/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	23190	22621	23190	22621	0.00
19/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14674	15671	14674	15671	0.00
19/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	5971	5599	5971	5599	0.00
19/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	26590	27451	26590	27451	0.00
19/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	17531	16994	17531	16994	0.00
19/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	31530	32365	31530	32365	0.00
19/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	21687	21143	21687	21143	0.00
19/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	28448	29341	28448	29341	0.00
19/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	16112	15606	16112	15606	0.00
19/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	33326	34188	33326	34188	0.00
19/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	20252	19735	20252	19735	0.00
19/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18144	18961	18144	18961	0.00
19/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	16325	15725	16325	15725	0.00
19/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10728	11586	10728	11586	0.00
19/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	8815	8305	8815	8305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14920	15649	14920	15649	0.00
19/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	19859	19171	19859	19171	0.00
19/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7503	8209	7503	8209	0.00
19/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12444	11781	12444	11781	0.00
19/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13454	14139	13454	14139	0.00
19/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	21795	21063	21795	21063	0.00
19/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6163	6792	6163	6792	0.00
19/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	14556	13815	14556	13815	0.00
19/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	32352	33444	32352	33444	0.00
19/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7365	7039	7365	7039	0.00
19/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1890	2174	1890	2174	0.00
19/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	27783	26698	27783	26698	0.00
19/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7562	8031	7562	8031	0.00
19/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	33150	32203	33150	32203	0.00
19/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3818	4105	3818	4105	0.00
19/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	47057	45927	47057	45927	0.00
19/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	400	487	400	487	0.00
19/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	44210	42927	44210	42927	0.00
19/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1714	1869	1714	1869	0.00
19/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	63016	61753	63016	61753	0.00
19/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	56	73	56	73	0.00
19/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	62210	60857	62210	60857	0.00
19/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	678	751	678	751	0.00
19/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	80467	79122	80467	79122	0.00
19/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	5	7	5	7	0.00
19/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	80941	79574	80941	79574	0.00
19/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	234	264	234	264	0.00
19/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	98945	97557	98945	97557	0.00
19/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	100170	98801	100170	98801	0.00
19/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	119865	118496	119865	118496	0.00
19/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	160694	159325	160694	159325	0.00
19/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	140036	138667	140036	138667	0.00
19/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	5	4	5	0.00
19/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	158207	156790	158207	156790	0.00
19/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	18	21	18	21	0.00
19/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	137924	136510	137924	136510	0.00
19/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	70	81	70	81	0.00
19/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	118149	116742	118149	116742	0.00
19/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	36551	37564	36551	37564	0.00
19/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	11248	10862	11248	10862	0.00
19/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	41043	42004	41043	42004	0.00
19/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	15189	14771	15189	14771	0.00
19/09/2006	R204 On 01-February-07			Bond Future	8.5900	8.5820	96.6650	96.7363	0.00
19/09/2006	R204 On 03-May-07			Bond Future	8.5800	8.5730	98.7759	98.8536	0.00
19/09/2006	R204 On 02-August-07			Bond Future	8.5700	8.5620	96.9077	96.9775	0.00
19/09/2006	R204 On 02-November-06			Bond Future	8.5900	8.5840	98.6038	98.6760	0.00
19/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	25740	26204	25740	26204	0.00
19/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	25169	24920	25169	24920	0.00
19/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	31462	31919	31462	31919	0.00
19/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	37414	37095	37414	37095	0.00
19/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	37428	37841	37428	37841	0.00
19/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	42469	42184	42469	42184	0.00
19/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14112	14642	14112	14642	0.00
19/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	13679	13487	13679	13487	0.00
19/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	31738	32249	31738	32249	0.00
19/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	20554	20350	20554	20350	0.00
19/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	38335	38842	38335	38842	0.00
19/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	30197	29927	30197	29927	0.00
19/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44208	44659	44208	44659	0.00
19/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	35332	35085	35332	35085	0.00
19/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	20340	20948	20340	20948	0.00
19/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	9171	9058	9171	9058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	40174	40694	40174	40694	0.00
19/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	28557	28300	28557	28300	0.00
19/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46002	46463	46002	46463	0.00
19/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	33689	33452	33689	33452	0.00
19/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	42061	42592	42061	42592	0.00
19/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	26982	26736	26982	26736	0.00
19/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	47835	48305	47835	48305	0.00
19/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	32102	31873	32102	31873	0.00
19/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	27672	28153	27672	28153	0.00
19/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	23546	23312	23546	23312	0.00
19/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	16056	16614	16056	16614	0.00
19/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	12026	11862	12026	11862	0.00
19/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22086	22517	22086	22517	0.00
19/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	28681	28398	28681	28398	0.00
19/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	10646	11112	10646	11112	0.00
19/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	17462	17206	17462	17206	0.00
19/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	23877	24325	23877	24325	0.00
19/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	26880	26614	26880	26614	0.00
19/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	12308	12806	12308	12806	0.00
19/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	15490	15267	15490	15267	0.00
19/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43144	43719	43144	43719	0.00
19/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	14620	14481	14620	14481	0.00
19/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33116	33807	33116	33807	0.00
19/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	4415	4384	4415	4384	0.00
19/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14398	14740	14398	14740	0.00
19/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	39227	38855	39227	38855	0.00
19/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4516	4806	4516	4806	0.00
19/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	29784	29352	29784	29352	0.00
19/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1479	1617	1479	1617	0.00
19/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45680	45096	45680	45096	0.00
19/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8608	8857	8608	8857	0.00
19/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	52138	51674	52138	51674	0.00
19/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4639	4804	4639	4804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	67351	66802	67351	66802	0.00
19/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	357	404	357	404	0.00
19/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	63985	63310	63985	63310	0.00
19/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2463	2566	2463	2566	0.00
19/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	84851	84241	84851	84241	0.00
19/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	70	83	70	83	0.00
19/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	83635	82926	83635	82926	0.00
19/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	10	13	10	13	0.00
19/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	104036	103316	104036	103316	0.00
19/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1207	1267	1207	1267	0.00
19/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	103781	103126	103781	103126	0.00
19/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
19/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	125027	124306	125027	124306	0.00
19/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	544	575	544	575	0.00
19/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	123826	123144	123826	123144	0.00
19/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	168711	167989	168711	167989	0.00
19/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	146582	145861	146582	145861	0.00
19/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	84	91	84	91	0.00
19/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	166417	165709	166417	165709	0.00
19/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	224	239	224	239	0.00
19/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	144754	144055	144754	144055	0.00
19/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50062	50637	50062	50637	0.00
19/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	21304	21103	21304	21103	0.00
19/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	55541	56045	55541	56045	0.00
19/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	26290	26096	26290	26096	0.00
19/09/2006	R207 On 01-February-07			Bond Future	8.5700	8.5590	90.2663	90.3095	0.00
19/09/2006	R207 On 03-May-07			Bond Future	8.5600	8.5520	92.2394	92.2822	0.00
19/09/2006	R207 On 02-August-07			Bond Future	8.5500	8.5420	90.6285	90.6638	0.00
19/09/2006	R207 On 02-November-06			Bond Future	8.5700	8.5630	91.9457	91.9892	0.00
19/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18204	18490	18204	18490	0.00
19/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	19283	19138	19283	19138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	22796	23060	22796	23060	0.00
19/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	26942	26777	26942	26777	0.00
19/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	27228	27449	27228	27449	0.00
19/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	30554	30423	30554	30423	0.00
19/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	5706	5985	5706	5985	0.00
19/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	7086	6929	7086	6929	0.00
19/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	21863	22174	21863	22174	0.00
19/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	15781	15661	15781	15661	0.00
19/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	29969	30270	29969	30270	0.00
19/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	19928	19802	19928	19802	0.00
19/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	34313	34561	34313	34561	0.00
19/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	23598	23493	23598	23493	0.00
19/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	9696	10047	9696	10047	0.00
19/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3847	3762	3847	3762	0.00
19/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25910	26245	25910	26245	0.00
19/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	12745	12648	12745	12648	0.00
19/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	14838	15236	14838	15236	0.00
19/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	1838	1801	1838	1801	0.00
19/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	31937	32247	31937	32247	0.00
19/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	18397	18280	18397	18280	0.00
19/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	36230	36484	36230	36484	0.00
19/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	22050	21951	22050	21951	0.00
19/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	33973	34292	33973	34292	0.00
19/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	16953	16844	16953	16844	0.00
19/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	38202	38462	38202	38462	0.00
19/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	20576	20483	20576	20483	0.00
19/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	19984	20283	19984	20283	0.00
19/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17472	17340	17472	17340	0.00
19/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	7545	7862	7545	7862	0.00
19/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5300	5182	5300	5182	0.00
19/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16524	16797	16524	16797	0.00
19/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	21214	21055	21214	21055	0.00
19/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	4185	4422	4185	4422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9209	9011	9209	9011	0.00
19/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14946	15205	14946	15205	0.00
19/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	23265	23093	23265	23093	0.00
19/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2970	3165	2970	3165	0.00
19/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11659	11419	11659	11419	0.00
19/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9631	9834	9631	9834	0.00
19/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	32668	32440	32668	32440	0.00
19/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	522	582	522	582	0.00
19/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24076	23700	24076	23700	0.00
19/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5072	5207	5072	5207	0.00
19/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	46966	46669	46966	46669	0.00
19/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	23	28	23	28	0.00
19/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42627	42196	42627	42196	0.00
19/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2389	2469	2389	2469	0.00
19/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	63663	63311	63663	63311	0.00
19/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	62192	61756	62192	61756	0.00
19/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	997	1038	997	1038	0.00
19/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	82192	81802	82192	81802	0.00
19/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	82334	81898	82334	81898	0.00
19/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	103048	102613	103048	102613	0.00
19/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	365	384	365	384	0.00
19/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	102039	101626	102039	101626	0.00
19/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	117	124	117	124	0.00
19/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	122845	122420	122845	122420	0.00
19/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	124353	123918	124353	123918	0.00
19/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	146268	145833	146268	145833	0.00
19/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	30688	31123	30688	31123	0.00
19/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	154	154	154	154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	32	35	32	35	0.00
19/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	144408	143979	144408	143979	0.00
19/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37572	37952	37572	37952	0.00
19/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	7029	6978	7029	6978	0.00
19/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	8	8	8	8	0.00
19/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166643	166212	166643	166212	0.00
19/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	42751	43100	42751	43100	0.00
19/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	11993	11914	11993	11914	0.00
19/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	46622	46905	46622	46905	0.00
19/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	15392	15321	15392	15321	0.00
20/09/2006	GOVI On 01-February-07			jGovi	242.0900	241.5050	242.0920	241.5050	0.00
20/09/2006	GOVI On 03-May-07			jGovi	247.3500	246.7880	247.3540	246.7880	0.00
20/09/2006	GOVI On 02-August-07			jGovi	252.7500	252.2140	252.7480	252.2140	0.00
20/09/2006	GOVI On 02-November-06			jGovi	237.0500	236.4640	237.0450	236.4640	901.00
20/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	121213	115449	121213	115449	0.00
20/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	293	399	293	399	0.00
20/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	124962	119597	124962	119597	0.00
20/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1422	1717	1422	1717	0.00
20/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	125956	121103	125956	121103	0.00
20/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3476	3963	3476	3963	0.00
20/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	70639	64966	70639	64966	0.00
20/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	189	326	189	326	0.00
20/09/2006	J153 On 31-August-10			jSwap	9.1600	9.2110	0.0550	0.0565	0.00
20/09/2006	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0934	0.0969	0.00
20/09/2006	J186 On 21-December-26			jSwap	8.8100	8.8850	0.1251	0.1315	0.00
20/09/2006	J194 On 28-February-08			jSwap	9.0400	9.1070	0.0212	0.0221	0.00
20/09/2006	J201 On 22-December-14			jSwap	9.0000	9.0580	0.0895	0.0926	0.00
20/09/2006	J203 On 15-September-17			jSwap	8.9800	9.0370	0.1015	0.1055	0.00
20/09/2006	J204 On 21-December-18			jSwap	8.9000	8.9610	0.1058	0.1102	0.00
20/09/2006	J207 On 15-January-20			jSwap	8.8900	8.9580	0.0700	0.0749	0.00
20/09/2006	JBAR On 21-December-05			jBar	8.3000	8.3000	0.0000	0.0000	0.00
20/09/2006	JFRA On 01-February-07			jFra	9.0500	9.0840	0.0221	0.0221	0.00
20/09/2006	JFRA On 07-February-08			jFra	9.1700	9.2830	0.0224	0.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	JFRA On 03-May-07			jFra	9.2100	9.2900	0.0224	0.0226	0.00
20/09/2006	JFRA On 02-August-07			jFra	9.1900	9.2970	0.0224	0.0227	0.00
20/09/2006	JFRA On 02-November-06			jFra	8.6900	8.7100	0.0212	0.0213	0.00
20/09/2006	JFRA On 01-November-07			jFra	9.1600	9.2770	0.0240	0.0243	0.00
20/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3827	3898	3827	3898	0.00
20/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	38	36	38	36	0.00
20/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25515	25677	25515	25677	0.00
20/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21422	21315	21422	21315	0.00
20/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4254	4447	4254	4447	0.00
20/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	99	85	99	85	0.00
20/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4321	4545	4321	4545	0.00
20/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	192	166	192	166	0.00
20/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4112	4173	4112	4173	0.00
20/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
20/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4660	4916	4660	4916	0.00
20/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	300	261	300	261	0.00
20/09/2006	JN02 On 01-February-07			jNote	9.1600	9.2450	0.1666	0.1681	0.00
20/09/2006	JN02 On 03-May-07			jNote	9.1700	9.2600	0.1669	0.1683	0.00
20/09/2006	JN02 On 02-August-07			jNote	9.1700	9.2440	0.1668	0.1680	0.00
20/09/2006	JN02 On 02-November-06			jNote	9.0900	9.1770	0.1657	0.1671	0.00
20/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13540	14460	13540	14460	0.00
20/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10703	10007	10703	10007	0.00
20/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14971	15783	14971	15783	0.00
20/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16392	15604	16392	15604	0.00
20/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17826	18533	17826	18533	0.00
20/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19338	18645	19338	18645	0.00
20/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33709	35207	33709	35207	0.00
20/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	147	124	147	124	0.00
20/09/2006	JN05 On 01-February-07			jNote	9.1100	9.1700	0.3628	0.3645	0.00
20/09/2006	JN05 On 03-May-07			jNote	9.1100	9.1670	0.3625	0.3643	0.00
20/09/2006	JN05 On 02-August-07			jNote	9.0900	9.1490	0.3619	0.3637	0.00
20/09/2006	JN05 On 02-November-06			jNote	9.1000	9.1490	0.3624	0.3641	0.00
20/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	9586	10625	9586	10625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	15041	13807	15041	13807	0.00
20/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	13022	14126	13022	14126	0.00
20/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	18716	17426	18716	17426	0.00
20/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	15604	16685	15604	16685	0.00
20/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	21977	20703	21977	20703	0.00
20/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	73521	75564	73521	75564	0.00
20/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
20/09/2006	JN10 On 01-February-07			jNote	8.9200	8.9800	0.5838	0.5862	0.00
20/09/2006	JN10 On 03-May-07			jNote	8.9100	8.9680	0.5831	0.5856	0.00
20/09/2006	JN10 On 02-August-07			jNote	8.8900	8.9480	0.5822	0.5848	0.00
20/09/2006	JN10 On 02-November-06			jNote	8.9200	8.9780	0.5841	0.5865	0.00
20/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	9650	11496	9650	11496	0.00
20/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	14954	12804	14954	12804	0.00
20/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	12793	14688	12793	14688	0.00
20/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	19016	16779	19016	16779	0.00
20/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	15101	16968	15101	16968	0.00
20/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	22639	20369	22639	20369	0.00
20/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	109238	112879	109238	112879	0.00
20/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
20/09/2006	JROD On 31-January-07			jRod	8.2500	8.2560	0.0014	0.0014	0.00
20/09/2006	JROD On 28-February-07			jRod	8.4900	8.4860	0.0025	0.0025	0.00
20/09/2006	JROD On 30-March-07			jRod	8.3100	8.3140	0.0025	0.0025	0.00
20/09/2006	JROD On 30-April-07			jRod	8.5500	8.5460	0.0041	0.0041	0.00
20/09/2006	JROD On 31-May-07			jRod	8.7500	8.7470	0.0055	0.0055	0.00
20/09/2006	JROD On 29-September-06			jRod	7.5000	7.5070	0.0010	0.0010	0.00
20/09/2006	JROD On 31-October-06			jRod	7.7800	7.7920	0.0004	0.0003	0.00
20/09/2006	JROD On 30-November-06			jRod	8.0600	8.0730	0.0003	0.0004	0.00
20/09/2006	JROD On 29-December-06			jRod	7.9600	7.9590	0.0000	0.0000	0.00
20/09/2006	R153 On 01-February-07			Bond Future	8.5800	8.6400	119.0078	118.8188	0.00
20/09/2006	R153 On 03-May-07			Bond Future	8.5600	8.6150	114.9868	114.8127	0.00
20/09/2006	R153 On 02-August-07			Bond Future	8.5200	8.5780	117.4968	117.3376	0.00
20/09/2006	R153 On 02-November-06			Bond Future	8.6300	8.7200	116.3502	116.0420	418.00
20/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11175	10315	11175	10315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12220	13250	12220	13250	0.00
20/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	17183	16270	17183	16270	0.00
20/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	12853	13681	12853	13681	0.00
20/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17792	17032	17792	17032	0.00
20/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18419	19251	18419	19251	0.00
20/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	9017	7359	9017	7359	0.00
20/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	4898	6322	4898	6322	0.00
20/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	14087	13287	14087	13287	0.00
20/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	15862	16803	15862	16803	0.00
20/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14842	13818	14842	13818	0.00
20/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9377	10243	9377	10243	0.00
20/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20698	19858	20698	19858	0.00
20/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	15647	16400	15647	16400	0.00
20/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	20182	18969	20182	18969	0.00
20/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	6646	7324	6646	7324	0.00
20/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18015	17074	18015	17074	0.00
20/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12165	12965	12165	12965	0.00
20/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18871	17902	18871	17902	0.00
20/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11504	12275	11504	12275	0.00
20/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21465	20606	21465	20606	0.00
20/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15001	15734	15001	15734	0.00
20/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	22249	21370	22249	21370	0.00
20/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14373	15086	14373	15086	0.00
20/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	15081	12865	15081	12865	0.00
20/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2371	3237	2371	3237	0.00
20/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	5326	4167	5326	4167	0.00
20/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8141	10063	8141	10063	0.00
20/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10344	9526	10344	9526	0.00
20/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13023	14096	13023	14096	0.00
20/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9543	8766	9543	8766	0.00
20/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	13860	14975	13860	14975	0.00
20/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4579	3541	4579	3541	0.00
20/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9135	11179	9135	11179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1869	1355	1869	1355	0.00
20/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15184	17752	15184	17752	101.00
20/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3902	2981	3902	2981	0.00
20/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10203	12365	10203	12365	0.00
20/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6703	6093	6703	6093	0.00
20/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17602	18883	17602	18883	0.00
20/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	4003	3586	4003	3586	0.00
20/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23198	24671	23198	24671	0.00
20/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	583	393	583	393	0.00
20/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22742	25634	22742	25634	0.00
20/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2158	1901	2158	1901	0.00
20/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29724	31357	29724	31357	0.00
20/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	130	80	130	80	0.00
20/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31219	34252	31219	34252	0.00
20/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1157	1006	1157	1006	0.00
20/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	37172	38912	37172	38912	0.00
20/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	24	14	24	14	0.00
20/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	40132	43204	40132	43204	0.00
20/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	576	494	576	494	0.00
20/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	45118	46927	45118	46927	0.00
20/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3	2	3	2	0.00
20/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49216	52297	49216	52297	0.00
20/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	265	225	265	225	0.00
20/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53414	55264	53414	55264	0.00
20/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	58408	61490	58408	61490	0.00
20/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	44	36	44	36	0.00
20/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70645	72528	70645	72528	0.00
20/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	113	94	113	94	0.00
20/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61948	63820	61948	63820	0.00
20/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	26209	24836	26209	24836	0.00
20/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4675	5193	4675	5193	0.00
20/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	67692	70775	67692	70775	0.00
20/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77068	80151	77068	80151	0.00
20/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	22267	19651	22267	19651	0.00
20/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	1047	1514	1047	1514	0.00
20/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22516	21437	22516	21437	0.00
20/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9107	9769	9107	9769	0.00
20/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25544	24587	25544	24587	0.00
20/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12045	12681	12045	12681	0.00
20/09/2006	R157 On 01-February-07			Bond Future	8.6200	8.6840	134.5389	134.1127	0.00
20/09/2006	R157 On 03-May-07			Bond Future	8.6200	8.6740	130.6251	130.2156	0.00
20/09/2006	R157 On 02-August-07			Bond Future	8.6000	8.6590	133.4733	133.0801	0.00
20/09/2006	R157 On 02-November-06			Bond Future	8.6300	8.7000	131.6515	131.1612	22.00
20/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	26808	24740	26808	24740	0.00
20/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24959	27152	24959	27152	0.00
20/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	35888	33785	35888	33785	0.00
20/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29993	31986	29993	31986	0.00
20/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	43215	41179	43215	41179	0.00
20/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	36513	38409	36513	38409	0.00
20/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	18859	16212	18859	16212	0.00
20/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	10340	12597	10340	12597	0.00
20/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	14721	12471	14721	12471	20.00
20/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	13448	16100	13448	16100	20.00
20/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	30797	28545	30797	28545	0.00
20/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21868	23878	21868	23878	0.00
20/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	37697	35526	37697	35526	0.00
20/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	28352	30276	28352	30276	0.00
20/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	44962	42872	44962	42872	0.00
20/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	34892	36735	34892	36735	0.00
20/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	39558	37318	39558	37318	0.00
20/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	26774	28630	26774	28630	0.00
20/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	31938	29685	31938	29685	0.00
20/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	18513	20192	18513	20192	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	42061	39384	42061	39384	0.00
20/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	15663	17247	15663	17247	0.00
20/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	47492	44984	47492	44984	0.00
20/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	21079	22667	21079	22667	0.00
20/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31435	27909	31435	27909	0.00
20/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	5042	6419	5042	6419	0.00
20/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6528	5779	6528	5779	250.00
20/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	59486	62998	59486	62998	0.00
20/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	18106	16507	18106	16507	150.00
20/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	34187	36850	34187	36850	0.00
20/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	70949	67555	70949	67555	0.00
20/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	7233	8101	7233	8101	150.00
20/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	23100	21219	23100	21219	0.00
20/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	28383	30763	28383	30763	0.00
20/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	11149	9295	11149	9295	0.00
20/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	17176	20225	17176	20225	0.00
20/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	24918	22943	24918	22943	0.00
20/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26628	28915	26628	28915	0.00
20/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	264	187	264	187	0.00
20/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	66740	71566	66740	71566	171.00
20/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	9581	7921	9581	7921	0.00
20/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	19279	22522	19279	22522	100.00
20/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	12863	10811	12863	10811	0.00
20/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	15232	18084	15232	18084	0.00
20/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	21356	19569	21356	19569	0.00
20/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	30224	32699	30224	32699	0.00
20/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	13810	12488	13810	12488	0.00
20/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40809	43749	40809	43749	0.00
20/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3899	3078	3899	3078	0.00
20/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32163	36246	32163	36246	0.00
20/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1209	908	1209	908	0.00
20/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	48397	52998	48397	52998	0.00
20/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	8266	7366	8266	7366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53737	57099	53737	57099	0.00
20/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4429	3878	4429	3878	0.00
20/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	68720	72432	68720	72432	0.00
20/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	48	33	48	33	0.00
20/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	86187	91074	86187	91074	0.00
20/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2357	2037	2357	2037	0.00
20/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	85825	89767	85825	89767	0.00
20/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	7	4	7	4	0.00
20/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	106188	111089	106188	111089	0.00
20/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1162	991	1162	991	0.00
20/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	104169	108260	104169	108260	0.00
20/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	147445	152348	147445	152348	0.00
20/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
20/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	126615	131518	126615	131518	0.00
20/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	46171	42013	46171	42013	0.00
20/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	2238	2983	2238	2983	0.00
20/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	62024	57475	62024	57475	0.00
20/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	878	1232	878	1232	0.00
20/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	78351	73599	78351	73599	0.00
20/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	315	465	315	465	0.00
20/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	529	445	529	445	0.00
20/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	123446	127624	123446	127624	0.00
20/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	54621	51578	54621	51578	0.00
20/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	11072	12291	11072	12291	0.00
20/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	68159	64818	68159	64818	0.00
20/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	7774	8694	7774	8694	0.00
20/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	82324	78746	82324	78746	0.00
20/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	5409	6093	5409	6093	0.00
20/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	8164	6692	8164	6692	0.00
20/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	21547	24978	21547	24978	0.00
20/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	29171	27342	29171	27342	0.00
20/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	37204	39472	37204	39472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	36629	34805	36629	34805	0.00
20/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	43515	45624	43515	45624	0.00
20/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	54270	51919	54270	51919	0.00
20/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	27541	29123	27541	29123	0.00
20/09/2006	R186 On 01-February-07			Bond Future	8.3900	8.4460	121.5279	120.9548	0.00
20/09/2006	R186 On 03-May-07			Bond Future	8.3800	8.4350	124.1730	123.6025	0.00
20/09/2006	R186 On 02-August-07			Bond Future	8.3700	8.4220	121.5671	121.0101	0.00
20/09/2006	R186 On 02-November-06			Bond Future	8.4000	8.4520	124.1822	123.6173	59.00
20/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	44388	41366	44388	41366	0.00
20/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	32750	35458	32750	35458	0.00
20/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	54534	51597	54534	51597	0.00
20/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	47191	49959	47191	49959	0.00
20/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	63275	60359	63275	60359	0.00
20/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	54663	57318	54663	57318	0.00
20/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	26741	23760	26741	23760	0.00
20/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	15812	18480	15812	18480	0.00
20/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	60162	57030	60162	57030	0.00
20/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	41986	44560	41986	44560	0.00
20/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	66009	63013	66009	63013	0.00
20/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	51996	54570	51996	54570	0.00
20/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	68804	65726	68804	65726	0.00
20/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	49426	51918	49426	51918	0.00
20/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	61059	57426	61059	57426	0.00
20/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	22649	24748	22649	24748	0.00
20/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	45234	41184	45234	41184	0.00
20/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	7380	8980	7380	8980	0.00
20/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	72256	68746	72256	68746	0.00
20/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	32864	35059	32864	35059	0.00
20/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	80552	77157	80552	77157	0.00
20/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	40084	42260	40084	42260	0.00
20/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	32316	29825	32316	29825	0.00
20/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	42785	46025	42785	46025	0.00
20/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	15169	13140	15169	13140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	26480	30099	26480	30099	0.00
20/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	29580	27226	29580	27226	0.00
20/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	45673	49051	45673	49051	0.00
20/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	12839	11043	12839	11043	0.00
20/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	29810	33662	29810	33662	0.00
20/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	27097	24880	27097	24880	0.00
20/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	48856	52370	48856	52370	0.00
20/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	10808	9234	10808	9234	0.00
20/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	33479	37554	33479	37554	0.00
20/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	18397	16713	18397	16713	0.00
20/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	63225	67273	63225	67273	0.00
20/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4849	4027	4849	4027	0.00
20/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	50736	55563	50736	55563	0.00
20/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10353	9266	10353	9266	0.00
20/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	84963	89607	84963	89607	0.00
20/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1334	1067	1334	1067	0.00
20/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	77199	82581	77199	82581	0.00
20/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	5112	4496	5112	4496	0.00
20/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	110594	115710	110594	115710	0.00
20/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	249	191	249	191	0.00
20/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	107200	112792	107200	112792	0.00
20/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2464	2139	2464	2139	0.00
20/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	139958	145363	139958	145363	0.00
20/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	36	27	36	27	0.00
20/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	139230	144870	139230	144870	0.00
20/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1073	919	1073	919	0.00
20/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	171766	177343	171766	177343	0.00
20/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	4	3	4	3	0.00
20/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	172647	178296	172647	178296	0.00
20/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	419	354	419	354	0.00
20/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	205551	211217	205551	211217	0.00
20/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	207354	213004	207354	213004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	66970	62161	66970	62161	0.00
20/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	3127	3967	3127	3967	0.00
20/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	243382	249031	243382	249031	0.00
20/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	146	121	146	121	0.00
20/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	241012	246719	241012	246719	0.00
20/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	79786	75637	79786	75637	0.00
20/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	15528	17110	15528	17110	0.00
20/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	57312	54277	57312	54277	0.00
20/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	44533	47204	44533	47204	0.00
20/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	44179	41633	44179	41633	0.00
20/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	58962	62122	58962	62122	0.00
20/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	52954	50368	52954	50368	0.00
20/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	66329	69313	66329	69313	0.00
20/09/2006	R194 On 01-February-07			Bond Future	8.8100	8.8850	105.5602	105.4861	0.00
20/09/2006	R194 On 03-May-07			Bond Future	8.8000	8.8760	102.7737	102.7124	0.00
20/09/2006	R194 On 02-August-07			Bond Future	8.7400	8.8210	105.0161	104.9720	0.00
20/09/2006	R194 On 02-November-06			Bond Future	8.7600	8.8250	103.3558	103.2796	0.00
20/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3785	3457	3785	3457	0.00
20/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4397	4809	4397	4809	0.00
20/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5763	5449	5763	5449	0.00
20/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4576	4876	4576	4876	0.00
20/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6264	6054	6264	6054	0.00
20/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6210	6441	6210	6441	0.00
20/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1555	1315	1555	1315	0.00
20/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3563	4085	3563	4085	0.00
20/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4971	4687	4971	4687	0.00
20/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5336	5665	5336	5665	0.00
20/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5972	5651	5972	5651	0.00
20/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4398	4690	4398	4690	0.00
20/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6822	6599	6822	6599	0.00
20/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5679	5898	5679	5898	0.00
20/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6186	5858	6186	5858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4224	4509	4224	4509	0.00
20/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6966	6740	6966	6740	0.00
20/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5551	5767	5551	5767	0.00
20/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7112	6883	7112	6883	0.00
20/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5425	5638	5425	5638	0.00
20/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7085	6728	7085	6728	0.00
20/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3577	3833	3577	3833	0.00
20/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3527	3213	3527	3213	0.00
20/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4640	5067	4640	5067	0.00
20/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3278	2979	3278	2979	0.00
20/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4894	5335	4894	5335	0.00
20/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2593	2337	2593	2337	0.00
20/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5717	6202	5717	6202	0.00
20/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1115	928	1115	928	0.00
20/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4358	4934	4358	4934	0.00
20/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1323	1110	1323	1110	0.00
20/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3948	4498	3948	4498	0.00
20/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1658	1471	1658	1471	0.00
20/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7303	7857	7303	7857	0.00
20/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	404	322	404	322	0.00
20/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6743	7423	6743	7423	0.00
20/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	105	80	105	80	0.00
20/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9554	10291	9554	10291	0.00
20/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	973	848	973	848	0.00
20/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9149	9765	9149	9765	0.00
20/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	18	13	18	13	0.00
20/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12590	13347	12590	13347	0.00
20/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	515	439	515	439	0.00
20/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11231	11896	11231	11896	0.00
20/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	281	237	281	237	0.00
20/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13547	14243	13547	14243	0.00
20/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	3	2	3	2	0.00
20/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15711	16472	15711	16472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	144	120	144	120	0.00
20/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15969	16685	15969	16685	0.00
20/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18858	19620	18858	19620	0.00
20/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	70	57	70	57	0.00
20/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18463	19191	18463	19191	0.00
20/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22021	22784	22021	22784	0.00
20/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	31	25	31	25	0.00
20/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21003	21738	21003	21738	0.00
20/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25198	25961	25198	25961	0.00
20/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34813	35575	34813	35575	0.00
20/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31594	32356	31594	32356	0.00
20/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28389	29152	28389	29152	0.00
20/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	2	1	2	1	0.00
20/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28766	29507	28766	29507	0.00
20/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	5	4	5	4	0.00
20/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26162	26902	26162	26902	0.00
20/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	13	10	13	10	0.00
20/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23573	24311	23573	24311	0.00
20/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7713	7472	7713	7472	0.00
20/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4941	5141	4941	5141	0.00
20/09/2006	R201 On 01-February-07			Bond Future	8.6200	8.6780	101.8498	101.5166	0.00
20/09/2006	R201 On 03-May-07			Bond Future	8.6100	8.6700	104.0655	103.7397	0.00
20/09/2006	R201 On 02-August-07			Bond Future	8.6000	8.6590	101.9127	101.5943	0.00
20/09/2006	R201 On 02-November-06			Bond Future	8.6200	8.6770	104.0543	103.7253	26.00
20/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	20850	19224	20850	19224	0.00
20/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	19098	20803	19098	20803	0.00
20/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	29188	27512	29188	27512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	24278	25861	24278	25861	0.00
20/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33700	32046	33700	32046	0.00
20/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	28311	29842	28311	29842	0.00
20/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	12097	10560	12097	10560	0.00
20/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	10364	12116	10364	12116	0.00
20/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	24017	22242	24017	22242	0.00
20/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	16638	18196	16638	18196	0.00
20/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	30628	28899	30628	28899	0.00
20/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22973	24502	22973	24502	0.00
20/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	35092	33394	35092	33394	0.00
20/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	27023	28509	27023	28509	0.00
20/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	15421	13618	15421	13618	0.00
20/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	7937	9424	7937	9424	0.00
20/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	32108	30325	32108	30325	0.00
20/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	21718	23194	21718	23194	0.00
20/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	36516	34775	36516	34775	0.00
20/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	25776	27219	25776	27219	0.00
20/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	33054	30939	33054	30939	0.00
20/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	11785	13001	11785	13001	0.00
20/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	38413	36422	38413	36422	0.00
20/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	17178	18444	17178	18444	0.00
20/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	25533	23147	25533	23147	0.00
20/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	3857	4761	3857	4761	0.00
20/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	17915	16438	17915	16438	0.00
20/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21829	23685	21829	23685	0.00
20/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9220	7948	9220	7948	0.00
20/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	13279	15298	13279	15298	0.00
20/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	19353	17801	19353	17801	0.00
20/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	20429	22209	20429	22209	0.00
20/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	10601	9197	10601	9197	0.00
20/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	11759	13645	11759	13645	0.00
20/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	16537	15136	16537	15136	0.00
20/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	23300	25231	23300	25231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	7954	6812	7954	6812	0.00
20/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	14926	17075	14926	17075	0.00
20/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	10628	9599	10628	9599	0.00
20/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31790	34093	31790	34093	0.00
20/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3327	2752	3327	2752	0.00
20/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25024	27739	25024	27739	0.00
20/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1083	863	1083	863	0.00
20/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	37779	40849	37779	40849	0.00
20/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6251	5559	6251	5559	0.00
20/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42074	44714	42074	44714	0.00
20/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3324	2905	3324	2905	0.00
20/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54074	56988	54074	56988	0.00
20/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	260	199	260	199	0.00
20/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	52237	55467	52237	55467	0.00
20/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	52	38	52	38	0.00
20/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	67596	70873	67596	70873	0.00
20/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1740	1500	1740	1500	0.00
20/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67691	70783	67691	70783	0.00
20/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	8	6	8	6	0.00
20/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	83411	86699	83411	86699	0.00
20/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	841	716	841	716	0.00
20/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	82272	85478	82272	85478	0.00
20/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	375	314	375	314	0.00
20/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	97568	100839	97568	100839	0.00
20/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
20/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	99562	102852	99562	102852	0.00
20/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	116024	119314	116024	119314	0.00
20/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	37319	34517	37319	34517	0.00
20/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	1710	2198	1710	2198	0.00
20/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	153	127	153	127	0.00
20/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	113399	116704	113399	116704	0.00
20/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	43146	40740	43146	40740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	8233	9158	8233	9158	0.00
20/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	23833	22371	23833	22371	0.00
20/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29999	31796	29999	31796	0.00
20/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	28458	26981	28458	26981	0.00
20/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	33883	35590	33883	35590	0.00
20/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	42528	40614	42528	40614	0.00
20/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	21193	22462	21193	22462	0.00
20/09/2006	R203 On 01-February-07			Bond Future	8.5600	8.6230	101.1082	100.7093	0.00
20/09/2006	R203 On 03-May-07			Bond Future	8.5600	8.6130	99.1252	98.7384	0.00
20/09/2006	R203 On 02-August-07			Bond Future	8.5400	8.5990	101.2857	100.9108	0.00
20/09/2006	R203 On 02-November-06			Bond Future	8.5700	8.6220	98.9923	98.6014	0.00
20/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	18464	16483	18464	16483	0.00
20/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	16027	18035	16027	18035	0.00
20/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	26947	24802	26947	24802	0.00
20/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	17313	19036	17313	19036	0.00
20/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	25173	23395	25173	23395	0.00
20/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27948	29920	27948	29920	0.00
20/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	10915	9024	10915	9024	0.00
20/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	8512	10530	8512	10530	0.00
20/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	20145	18374	20145	18374	0.00
20/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23832	25930	23832	25930	0.00
20/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	24105	21754	24105	21754	0.00
20/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	11601	13240	11601	13240	0.00
20/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	31862	29789	31862	29789	0.00
20/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	21514	23190	21514	23190	0.00
20/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	17209	14674	17209	14674	0.00
20/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	4597	5971	4597	5971	0.00
20/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	28828	26590	28828	26590	0.00
20/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15900	17531	15900	17531	0.00
20/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33676	31530	33676	31530	0.00
20/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	20083	21687	20083	21687	0.00
20/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	30777	28448	30777	28448	0.00
20/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	14572	16112	14572	16112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35544	33326	35544	33326	0.00
20/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	18721	20252	18721	20252	0.00
20/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	20249	18144	20249	18144	0.00
20/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	14441	16325	14441	16325	0.00
20/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	12839	10728	12839	10728	0.00
20/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	7017	8815	7017	8815	0.00
20/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	16776	14920	16776	14920	0.00
20/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17726	19859	17726	19859	0.00
20/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	9176	7503	9176	7503	0.00
20/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	10208	12444	10208	12444	0.00
20/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	15187	13454	15187	13454	0.00
20/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	19539	21795	19539	21795	0.00
20/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7623	6163	7623	6163	0.00
20/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	12106	14556	12106	14556	0.00
20/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	35266	32352	35266	32352	0.00
20/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	6290	7365	6290	7365	0.00
20/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2480	1890	2480	1890	0.00
20/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24464	27783	24464	27783	0.00
20/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	8711	7562	8711	7562	0.00
20/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30311	33150	30311	33150	0.00
20/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4496	3818	4496	3818	0.00
20/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43745	47057	43745	47057	0.00
20/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	558	400	558	400	0.00
20/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	40459	44210	40459	44210	0.00
20/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2065	1714	2065	1714	0.00
20/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59378	63016	59378	63016	0.00
20/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	83	56	83	56	0.00
20/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	58327	62210	58327	62210	0.00
20/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	837	678	837	678	0.00
20/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	76636	80467	76636	80467	0.00
20/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	8	5	8	5	0.00
20/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	77035	80941	77035	80941	0.00
20/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	296	234	296	234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	95018	98945	95018	98945	0.00
20/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	96261	100170	96261	100170	0.00
20/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	115956	119865	115956	119865	0.00
20/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	156785	160694	156785	160694	0.00
20/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	136127	140036	136127	140036	0.00
20/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	4	5	4	0.00
20/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	154219	158207	154219	158207	0.00
20/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	24	18	24	18	0.00
20/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	133941	137924	133941	137924	0.00
20/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	91	70	91	70	0.00
20/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	114181	118149	114181	118149	0.00
20/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	39226	36551	39226	36551	0.00
20/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	10054	11248	10054	11248	0.00
20/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43540	41043	43540	41043	0.00
20/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13937	15189	13937	15189	0.00
20/09/2006	R204 On 01-February-07			Bond Future	8.5400	8.5920	97.0442	96.6650	0.00
20/09/2006	R204 On 03-May-07			Bond Future	8.5300	8.5840	99.1509	98.7759	0.00
20/09/2006	R204 On 02-August-07			Bond Future	8.5200	8.5720	97.2714	96.9077	0.00
20/09/2006	R204 On 02-November-06			Bond Future	8.5400	8.5940	98.9728	98.6038	0.00
20/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	27649	25740	27649	25740	0.00
20/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	23287	25169	23287	25169	0.00
20/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	33255	31462	33255	31462	0.00
20/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	35457	37414	35457	37414	0.00
20/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	39212	37428	39212	37428	0.00
20/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	40616	42469	40616	42469	0.00
20/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	15921	14112	15921	14112	0.00
20/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	11798	13679	11798	13679	0.00
20/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	33895	31738	33895	31738	0.00
20/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	18918	20554	18918	20554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	40374	38335	40374	38335	0.00
20/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	28486	30197	28486	30197	0.00
20/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	46194	44208	46194	44208	0.00
20/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	33681	35332	33681	35332	0.00
20/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	22593	20340	22593	20340	0.00
20/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	7734	9171	7734	9171	0.00
20/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	42274	40174	42274	40174	0.00
20/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	26907	28557	26907	28557	0.00
20/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	48039	46002	48039	46002	0.00
20/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	32088	33689	32088	33689	0.00
20/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	44221	42061	44221	42061	0.00
20/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	25392	26982	25392	26982	0.00
20/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	49922	47835	49922	47835	0.00
20/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	30551	32102	30551	32102	0.00
20/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	29666	27672	29666	27672	0.00
20/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	21747	23546	21747	23546	0.00
20/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18016	16056	18016	16056	0.00
20/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	10296	12026	10296	12026	0.00
20/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	23825	22086	23825	22086	0.00
20/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	26628	28681	26628	28681	0.00
20/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	12148	10646	12148	10646	0.00
20/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	15275	17462	15275	17462	0.00
20/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	25702	23877	25702	23877	0.00
20/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	24913	26880	24913	26880	0.00
20/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	13963	12308	13963	12308	0.00
20/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	13456	15490	13456	15490	0.00
20/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	45669	43144	45669	43144	0.00
20/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	13353	14620	13353	14620	0.00
20/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	35977	33116	35977	33116	0.00
20/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	3586	4415	3586	4415	0.00
20/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	15708	14398	15708	14398	0.00
20/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	36745	39227	36745	39227	0.00
20/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5316	4516	5316	4516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	26894	29784	26894	29784	0.00
20/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1801	1479	1801	1479	0.00
20/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42312	45680	42312	45680	0.00
20/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	9515	8608	9515	8608	0.00
20/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	49253	52138	49253	52138	0.00
20/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5206	4639	5206	4639	0.00
20/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	64126	67351	64126	67351	0.00
20/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	449	357	449	357	0.00
20/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	60387	63985	60387	63985	0.00
20/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2796	2463	2796	2463	0.00
20/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	81393	84851	81393	84851	0.00
20/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	90	70	90	70	0.00
20/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	79965	83635	79965	83635	0.00
20/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	13	10	13	10	0.00
20/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	100349	104036	100349	104036	0.00
20/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1387	1207	1387	1207	0.00
20/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	100169	103781	100169	103781	0.00
20/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
20/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	121337	125027	121337	125027	0.00
20/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	632	544	632	544	0.00
20/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	120123	123826	120123	123826	0.00
20/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	165021	168711	165021	168711	0.00
20/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	142892	146582	142892	146582	0.00
20/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	100	84	100	84	0.00
20/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	162641	166417	162641	166417	0.00
20/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	264	224	264	224	0.00
20/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	141002	144754	141002	144754	0.00
20/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	52457	50062	52457	50062	0.00
20/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19950	21304	19950	21304	0.00
20/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	57822	55541	57822	55541	0.00
20/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	24934	26290	24934	26290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R207 On 01-February-07			Bond Future	8.5200	8.5650	90.6267	90.2663	0.00
20/09/2006	R207 On 03-May-07			Bond Future	8.5100	8.5580	92.5966	92.2394	0.00
20/09/2006	R207 On 02-August-07			Bond Future	8.5000	8.5470	90.9754	90.6285	0.00
20/09/2006	R207 On 02-November-06			Bond Future	8.5200	8.5690	92.3021	91.9457	0.00
20/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19996	18204	19996	18204	0.00
20/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	17471	19283	17471	19283	0.00
20/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	24521	22796	24521	22796	0.00
20/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	25095	26942	25095	26942	0.00
20/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	28941	27228	28941	27228	0.00
20/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	28799	30554	28799	30554	0.00
20/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7464	5706	7464	5706	0.00
20/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	5280	7086	5280	7086	0.00
20/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23874	21863	23874	21863	0.00
20/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	14188	15781	14188	15781	0.00
20/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	32019	29969	32019	29969	0.00
20/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	18407	19928	18407	19928	0.00
20/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	36296	34313	36296	34313	0.00
20/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	22112	23598	22112	23598	0.00
20/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	12083	9696	12083	9696	0.00
20/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	2670	3847	2670	3847	0.00
20/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	28136	25910	28136	25910	0.00
20/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	11367	12745	11367	12745	0.00
20/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17740	14838	17740	14838	0.00
20/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	1176	1838	1176	1838	0.00
20/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	34067	31937	34067	31937	0.00
20/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16956	18397	16956	18397	0.00
20/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	38278	36230	38278	36230	0.00
20/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	20630	22050	20630	22050	0.00
20/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	36182	33973	36182	33973	0.00
20/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	15589	16953	15589	16953	0.00
20/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	40315	38202	40315	38202	0.00
20/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	19221	20576	19221	20576	0.00
20/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21886	19984	21886	19984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	15771	17472	15771	17472	0.00
20/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9626	7545	9626	7545	0.00
20/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	3816	5300	3816	5300	0.00
20/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18206	16524	18206	16524	0.00
20/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	19291	21214	19291	21214	0.00
20/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5621	4185	5621	4185	0.00
20/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	7081	9209	7081	9209	0.00
20/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16518	14946	16518	14946	0.00
20/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	21232	23265	21232	23265	0.00
20/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4101	2970	4101	2970	0.00
20/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	9227	11659	9227	11659	0.00
20/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10781	9631	10781	9631	0.00
20/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	30215	32668	30215	32668	0.00
20/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	813	522	813	522	0.00
20/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	20802	24076	20802	24076	0.00
20/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5776	5072	5776	5072	0.00
20/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44065	46966	44065	46966	0.00
20/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	42	23	42	23	0.00
20/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	39082	42627	39082	42627	0.00
20/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2769	2389	2769	2389	0.00
20/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60439	63663	60439	63663	0.00
20/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	0	1	0	0.00
20/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	58628	62192	58628	62192	0.00
20/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1177	997	1177	997	0.00
20/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	78768	82192	78768	82192	0.00
20/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	78769	82334	78769	82334	0.00
20/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	99484	103048	99484	103048	0.00
20/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	439	365	439	365	0.00
20/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	98509	102039	98509	102039	0.00
20/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	143	117	143	117	0.00
20/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	119267	122845	119267	122845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	120789	124353	120789	124353	0.00
20/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	142704	146268	142704	146268	0.00
20/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	34176	30688	34176	30688	0.00
20/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	77	154	77	154	0.00
20/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	40	32	40	32	0.00
20/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	140812	144408	140812	144408	0.00
20/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	40280	37572	40280	37572	0.00
20/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	6134	7029	6134	7029	0.00
20/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	10	8	10	8	0.00
20/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	163041	166643	163041	166643	0.00
20/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	45257	42751	45257	42751	0.00
20/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10927	11993	10927	11993	0.00
20/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	48986	46622	48986	46622	0.00
20/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	14286	15392	14286	15392	0.00
21/09/2006	GOVI On 01-February-07			jGovi	241.6500	242.0920	241.6450	242.0920	0.00
21/09/2006	GOVI On 03-May-07			jGovi	246.9300	247.3540	246.9310	247.3540	0.00
21/09/2006	GOVI On 02-August-07			jGovi	252.3500	252.7480	252.3500	252.7480	0.00
21/09/2006	GOVI On 02-November-06			jGovi	236.5900	237.0450	236.5940	237.0450	901.00
21/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	116805	121213	116805	121213	0.00
21/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	355	293	355	293	0.00
21/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	120918	124962	120918	124962	0.00
21/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1608	1422	1608	1422	0.00
21/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	122293	125956	122293	125956	0.00
21/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3793	3476	3793	3476	0.00
21/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	66194	70639	66194	70639	0.00
21/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	254	189	254	189	0.00
21/09/2006	J153 On 31-August-10			jSwap	9.2000	9.1620	0.0560	0.0550	0.00
21/09/2006	J157 On 15-September-15			jSwap	9.0800	9.0410	0.0105	0.0934	0.00
21/09/2006	J186 On 21-December-26			jSwap	8.8000	8.8110	0.1238	0.1251	0.00
21/09/2006	J194 On 28-February-08			jSwap	9.0700	9.0420	0.0216	0.0212	0.00
21/09/2006	J201 On 22-December-14			jSwap	9.0400	9.0030	0.0916	0.0895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	J203 On 15-September-17			jSwap	9.0200	8.9750	0.1043	0.1015	0.00
21/09/2006	J204 On 21-December-18			jSwap	8.9300	8.8980	0.1079	0.1058	0.00
21/09/2006	J207 On 15-January-20			jSwap	8.9100	8.8920	0.0715	0.0700	0.00
21/09/2006	JBAR On 21-December-05			jBar	8.3000	8.3040	0.0000	0.0000	0.00
21/09/2006	JFRA On 01-February-07			jFra	9.0600	9.0540	0.0221	0.0221	0.00
21/09/2006	JFRA On 07-February-08			jFra	9.2000	9.1730	0.0224	0.0224	0.00
21/09/2006	JFRA On 03-May-07			jFra	9.2500	9.2050	0.0225	0.0224	0.00
21/09/2006	JFRA On 02-August-07			jFra	9.2400	9.1940	0.0225	0.0224	0.00
21/09/2006	JFRA On 02-November-06			jFra	8.6700	8.6850	0.0212	0.0212	0.00
21/09/2006	JFRA On 01-November-07			jFra	9.2300	9.1640	0.0242	0.0240	0.00
21/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3850	3827	3850	3827	0.00
21/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	36	38	36	38	0.00
21/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25529	25515	25529	25515	0.00
21/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21364	21422	21364	21422	0.00
21/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4354	4254	4354	4254	0.00
21/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	90	99	90	99	0.00
21/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4421	4321	4421	4321	0.00
21/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	178	192	178	192	0.00
21/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4085	4112	4085	4112	0.00
21/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
21/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4796	4660	4796	4660	0.00
21/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	276	300	276	300	0.00
21/09/2006	JN02 On 01-February-07			jNote	9.2000	9.1560	0.1673	0.1666	0.00
21/09/2006	JN02 On 03-May-07			jNote	9.2200	9.1720	0.1676	0.1669	0.00
21/09/2006	JN02 On 02-August-07			jNote	9.2100	9.1670	0.1676	0.1668	0.00
21/09/2006	JN02 On 02-November-06			jNote	9.1200	9.0920	0.1662	0.1657	0.00
21/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13895	13540	13895	13540	0.00
21/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10313	10703	10313	10703	0.00
21/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15331	14971	15331	14971	0.00
21/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15933	16392	15933	16392	0.00
21/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	18200	17826	18200	17826	0.00
21/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18875	19338	18875	19338	0.00
21/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34241	33709	34241	33709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	125	147	125	147	0.00
21/09/2006	JN05 On 01-February-07			jNote	9.1500	9.1130	0.3639	0.3628	0.00
21/09/2006	JN05 On 03-May-07			jNote	9.1500	9.1070	0.3637	0.3625	0.00
21/09/2006	JN05 On 02-August-07			jNote	9.1300	9.0900	0.3631	0.3619	0.00
21/09/2006	JN05 On 02-November-06			jNote	9.1300	9.0950	0.3635	0.3624	0.00
21/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	10179	9586	10179	9586	0.00
21/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	14158	15041	14158	15041	0.00
21/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	13676	13022	13676	13022	0.00
21/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	17813	18716	17813	18716	0.00
21/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	16265	15604	16265	15604	0.00
21/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	21080	21977	21080	21977	0.00
21/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	74816	73521	74816	73521	0.00
21/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
21/09/2006	JN10 On 01-February-07			jNote	8.9700	8.9190	0.5858	0.5838	0.00
21/09/2006	JN10 On 03-May-07			jNote	8.9500	8.9050	0.5851	0.5831	0.00
21/09/2006	JN10 On 02-August-07			jNote	8.9300	8.8850	0.5842	0.5822	0.00
21/09/2006	JN10 On 02-November-06			jNote	8.9600	8.9180	0.5860	0.5841	0.00
21/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	10975	9650	10975	9650	0.00
21/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	13198	14954	13198	14954	0.00
21/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	14160	12793	14160	12793	0.00
21/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	17234	19016	17234	19016	0.00
21/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	16430	15101	16430	15101	0.00
21/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	20880	22639	20880	22639	0.00
21/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	111993	109238	111993	109238	0.00
21/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
21/09/2006	JROD On 31-January-07			jRod	8.2500	8.2540	0.0014	0.0014	0.00
21/09/2006	JROD On 28-February-07			jRod	8.4800	8.4850	0.0025	0.0025	0.00
21/09/2006	JROD On 30-March-07			jRod	8.3100	8.3130	0.0024	0.0025	0.00
21/09/2006	JROD On 30-April-07			jRod	8.5400	8.5450	0.0041	0.0041	0.00
21/09/2006	JROD On 31-May-07			jRod	8.7300	8.7460	0.0054	0.0055	0.00
21/09/2006	JROD On 29-September-06			jRod	7.5000	7.5030	0.0010	0.0010	0.00
21/09/2006	JROD On 31-October-06			jRod	7.7700	7.7820	0.0004	0.0004	0.00
21/09/2006	JROD On 30-November-06			jRod	8.0500	8.0630	0.0003	0.0003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	JROD On 29-December-06			jRod	7.9500	7.9550	0.0001	0.0000	0.00
21/09/2006	R153 On 01-February-07			Bond Future	8.6200	8.5820	118.8709	119.0078	0.00
21/09/2006	R153 On 03-May-07			Bond Future	8.6000	8.5580	114.8646	114.9868	0.00
21/09/2006	R153 On 02-August-07			Bond Future	8.5600	8.5220	117.3831	117.4968	0.00
21/09/2006	R153 On 02-November-06			Bond Future	8.6600	8.6310	116.2462	116.3502	408.00
21/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10472	11175	10472	11175	0.00
21/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12886	12220	12886	12220	0.00
21/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13466	14087	13466	14087	0.00
21/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16463	15862	16463	15862	0.00
21/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17198	17792	17198	17792	0.00
21/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18962	18419	18962	18419	0.00
21/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4810	5326	4810	5326	0.00
21/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8665	8141	8665	8141	0.00
21/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16483	17183	16483	17183	0.00
21/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13374	12853	13374	12853	0.00
21/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8329	9017	8329	9017	0.00
21/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5250	4898	5250	4898	0.00
21/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14019	14842	14019	14842	0.00
21/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9924	9377	9924	9377	0.00
21/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20047	20698	20047	20698	0.00
21/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16134	15647	16134	15647	0.00
21/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	19226	20182	19226	20182	0.00
21/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7060	6646	7060	6646	0.00
21/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17296	18015	17296	18015	0.00
21/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12668	12165	12668	12165	0.00
21/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18132	18871	18132	18871	0.00
21/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11987	11504	11987	11504	0.00
21/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20801	21465	20801	21465	0.00
21/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15473	15001	15473	15001	0.00
21/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21570	22249	21570	22249	0.00
21/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14832	14373	14832	14373	0.00
21/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14226	15081	14226	15081	0.00
21/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2556	2371	2556	2371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9672	10344	9672	10344	0.00
21/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13721	13023	13721	13023	0.00
21/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8903	9543	8903	9543	0.00
21/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14590	13860	14590	13860	0.00
21/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4108	4579	4108	4579	0.00
21/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9705	9135	9705	9135	0.00
21/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1612	1869	1612	1869	0.00
21/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15967	15184	15967	15184	101.00
21/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3477	3902	3477	3902	0.00
21/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10818	10203	10818	10203	0.00
21/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6190	6703	6190	6703	0.00
21/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18459	17602	18459	17602	0.00
21/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3643	4003	3643	4003	0.00
21/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24207	23198	24207	23198	0.00
21/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	478	583	478	583	0.00
21/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23677	22742	23677	22742	0.00
21/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1930	2158	1930	2158	0.00
21/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	30866	29724	30866	29724	0.00
21/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	99	130	99	130	0.00
21/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	32229	31219	32229	31219	0.00
21/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1019	1157	1019	1157	0.00
21/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38403	37172	38403	37172	0.00
21/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	18	24	18	24	0.00
21/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41165	40132	41165	40132	0.00
21/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	499	576	499	576	0.00
21/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46411	45118	46411	45118	0.00
21/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	3	2	3	0.00
21/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50255	49216	50255	49216	0.00
21/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	226	265	226	265	0.00
21/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54744	53414	54744	53414	0.00
21/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59448	58408	59448	58408	0.00
21/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	36	44	36	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72007	70645	72007	70645	0.00
21/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	94	113	94	113	0.00
21/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	63298	61948	63298	61948	0.00
21/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25144	26209	25144	26209	0.00
21/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4980	4675	4980	4675	0.00
21/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68733	67692	68733	67692	0.00
21/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	78109	77068	78109	77068	0.00
21/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21310	22267	21310	22267	0.00
21/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	1131	1047	1131	1047	0.00
21/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21702	22516	21702	22516	0.00
21/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9515	9107	9515	9107	0.00
21/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24811	25544	24811	25544	0.00
21/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12450	12045	12450	12045	0.00
21/09/2006	R157 On 01-February-07			Bond Future	8.6700	8.6240	134.2048	134.5389	0.00
21/09/2006	R157 On 03-May-07			Bond Future	8.6600	8.6150	130.3057	130.6251	0.00
21/09/2006	R157 On 02-August-07			Bond Future	8.6500	8.6010	133.1613	133.4733	0.00
21/09/2006	R157 On 02-November-06			Bond Future	8.6700	8.6325	131.3933	131.6515	22.00
21/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5829	6528	5829	6528	250.00
21/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	62126	59486	62126	59486	0.00
21/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16683	18106	16683	18106	150.00
21/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	36104	34187	36104	34187	0.00
21/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	23190	24918	23190	24918	0.00
21/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	28240	26628	28240	26628	0.00
21/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	68151	70949	68151	70949	0.00
21/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	7775	7233	7775	7233	150.00
21/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34111	35888	34111	35888	0.00
21/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	31411	29993	31411	29993	0.00
21/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41482	43215	41482	43215	0.00
21/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	37900	36513	37900	36513	0.00
21/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	13253	14721	13253	14721	20.00
21/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	14561	13448	14561	13448	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	25006	26808	25006	26808	0.00
21/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	26497	24959	26497	24959	0.00
21/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	17183	18859	17183	18859	0.00
21/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	11246	10340	11246	10340	0.00
21/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28850	30797	28850	30797	0.00
21/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	23262	21868	23262	21868	0.00
21/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	35868	37697	35868	37697	0.00
21/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	29717	28352	29717	28352	0.00
21/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	43186	44962	43186	44962	0.00
21/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	36237	34892	36237	34892	0.00
21/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	37675	39558	37675	39558	0.00
21/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	28086	26774	28086	26774	0.00
21/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	30073	31938	30073	31938	0.00
21/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	19768	18513	19768	18513	0.00
21/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	39786	42061	39786	42061	0.00
21/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	16728	15663	16728	15663	0.00
21/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	45405	47492	45405	47492	0.00
21/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	22187	21079	22187	21079	0.00
21/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	29340	31435	29340	31435	0.00
21/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	5529	5042	5529	5042	0.00
21/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	21447	23100	21447	23100	0.00
21/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	30070	28383	30070	28383	0.00
21/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9900	11149	9900	11149	0.00
21/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	18509	17176	18509	17176	0.00
21/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	195	264	195	264	0.00
21/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69253	66740	69253	66740	171.00
21/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	8445	9581	8445	9581	0.00
21/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	20725	19279	20725	19279	100.00
21/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	11503	12863	11503	12863	0.00
21/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	16454	15232	16454	15232	0.00
21/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19779	21356	19779	21356	0.00
21/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	31988	30224	31988	30224	0.00
21/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12617	13810	12617	13810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	42957	40809	42957	40809	0.00
21/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3286	3899	3286	3899	0.00
21/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	34132	32163	34132	32163	0.00
21/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	962	1209	962	1209	0.00
21/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50732	48397	50732	48397	0.00
21/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7434	8266	7434	8266	0.00
21/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	56245	53737	56245	53737	0.00
21/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3907	4429	3907	4429	0.00
21/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	71539	68720	71539	68720	0.00
21/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	33	48	33	48	0.00
21/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88753	86187	88753	86187	0.00
21/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2045	2357	2045	2357	0.00
21/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88853	85825	88853	85825	0.00
21/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	4	7	4	7	0.00
21/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	108767	106188	108767	106188	0.00
21/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	991	1162	991	1162	0.00
21/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	107337	104169	107337	104169	0.00
21/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150027	147445	150027	147445	0.00
21/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
21/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	129196	126615	129196	126615	0.00
21/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43817	46171	43817	46171	0.00
21/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	2466	2238	2466	2238	0.00
21/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	59534	62024	59534	62024	0.00
21/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	970	878	970	878	0.00
21/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	75802	78351	75802	78351	0.00
21/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	347	315	347	315	0.00
21/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	442	529	442	529	0.00
21/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126700	123446	126700	123446	0.00
21/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	52074	54621	52074	54621	0.00
21/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	11865	11072	11865	11072	0.00
21/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	65398	68159	65398	68159	0.00
21/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	8353	7774	8353	7774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	79399	82324	79399	82324	0.00
21/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	5825	5409	5825	5409	0.00
21/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	7139	8164	7139	8164	0.00
21/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	23104	21547	23104	21547	0.00
21/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27608	29171	27608	29171	0.00
21/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	38837	37204	38837	37204	0.00
21/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	35064	36629	35064	36629	0.00
21/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	45070	43515	45070	43515	0.00
21/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	52291	54270	52291	54270	0.00
21/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	28682	27541	28682	27541	0.00
21/09/2006	R186 On 01-February-07			Bond Future	8.4400	8.3940	121.0757	121.5279	0.00
21/09/2006	R186 On 03-May-07			Bond Future	8.4200	8.3830	123.7228	124.1730	0.00
21/09/2006	R186 On 02-August-07			Bond Future	8.4100	8.3710	121.1299	121.5671	0.00
21/09/2006	R186 On 02-November-06			Bond Future	8.4400	8.4010	123.7388	124.1822	59.00
21/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	30094	32316	30094	32316	0.00
21/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	45085	42785	45085	42785	0.00
21/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	52007	54534	52007	54534	0.00
21/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	49165	47191	49165	47191	0.00
21/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	60814	63275	60814	63275	0.00
21/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	56574	54663	56574	54663	0.00
21/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	23952	26741	23952	26741	0.00
21/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	17457	15812	17457	15812	0.00
21/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	41738	44388	41738	44388	0.00
21/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	34621	32750	34621	32750	0.00
21/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	57483	60162	57483	60162	0.00
21/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	43809	41986	43809	41986	0.00
21/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	63485	66009	63485	66009	0.00
21/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	53844	51996	53844	51996	0.00
21/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	66217	68804	66217	68804	0.00
21/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	51211	49426	51211	49426	0.00
21/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	57938	61059	57938	61059	0.00
21/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	24051	22649	24051	22649	0.00
21/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	41678	45234	41678	45234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	8259	7380	8259	7380	0.00
21/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	69287	72256	69287	72256	0.00
21/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	34397	32864	34397	32864	0.00
21/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	77722	80552	77722	80552	0.00
21/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	41626	40084	41626	40084	0.00
21/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	13156	15169	13156	15169	0.00
21/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	28900	26480	28900	26480	0.00
21/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	27470	29580	27470	29580	0.00
21/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	48086	45673	48086	45673	0.00
21/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	11028	12839	11028	12839	0.00
21/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	32433	29810	32433	29810	0.00
21/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	25100	27097	25100	27097	0.00
21/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	51381	48856	51381	48856	0.00
21/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9194	10808	9194	10808	0.00
21/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	36299	33479	36299	33479	0.00
21/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	16848	18397	16848	18397	0.00
21/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	66199	63225	66199	63225	0.00
21/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3944	4849	3944	4849	0.00
21/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	54266	50736	54266	50736	0.00
21/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	9324	10353	9324	10353	0.00
21/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	88457	84963	88457	84963	0.00
21/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1011	1334	1011	1334	0.00
21/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	81311	77199	81311	77199	0.00
21/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4511	5112	4511	5112	0.00
21/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	114516	110594	114516	110594	0.00
21/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	173	249	173	249	0.00
21/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	111558	107200	111558	107200	0.00
21/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2136	2464	2136	2464	0.00
21/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	144152	139958	144152	139958	0.00
21/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	23	36	23	36	0.00
21/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	143651	139230	143651	139230	0.00
21/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	912	1073	912	1073	0.00
21/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	176127	171766	176127	171766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	4	2	4	0.00
21/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	177080	172647	177080	172647	0.00
21/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	349	419	349	419	0.00
21/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	210003	205551	210003	205551	0.00
21/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	211789	207354	211789	207354	0.00
21/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	62941	66970	62941	66970	0.00
21/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	3532	3127	3532	3127	0.00
21/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	247816	243382	247816	243382	0.00
21/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	118	146	118	146	0.00
21/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	245507	241012	245507	241012	0.00
21/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	76283	79786	76283	79786	0.00
21/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	16547	15528	16547	15528	0.00
21/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	54708	57312	54708	57312	0.00
21/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	46431	44533	46431	44533	0.00
21/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	41961	44179	41961	44179	0.00
21/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	61246	58962	61246	58962	0.00
21/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	50751	52954	50751	52954	0.00
21/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	68498	66329	68498	66329	0.00
21/09/2006	R194 On 01-February-07			Bond Future	8.8600	8.8110	105.5151	105.5602	0.00
21/09/2006	R194 On 03-May-07			Bond Future	8.8400	8.7970	102.7403	102.7737	0.00
21/09/2006	R194 On 02-August-07			Bond Future	8.7800	8.7400	104.9943	105.0161	0.00
21/09/2006	R194 On 02-November-06			Bond Future	8.8100	8.7630	103.3042	103.3558	0.00
21/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3559	3785	3559	3785	0.00
21/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4621	4397	4621	4397	0.00
21/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4797	4971	4797	4971	0.00
21/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5496	5336	5496	5336	0.00
21/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6145	6264	6145	6264	0.00
21/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6308	6210	6308	6210	0.00
21/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1345	1555	1345	1555	0.00
21/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3870	3563	3870	3563	0.00
21/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5573	5763	5573	5763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4720	4576	4720	4576	0.00
21/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5778	5972	5778	5972	0.00
21/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4538	4398	4538	4398	0.00
21/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6697	6822	6697	6822	0.00
21/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5772	5679	5772	5679	0.00
21/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5988	6186	5988	6186	0.00
21/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4361	4224	4361	4224	0.00
21/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6839	6966	6839	6966	0.00
21/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5642	5551	5642	5551	0.00
21/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6983	7112	6983	7112	0.00
21/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5515	5425	5515	5425	0.00
21/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6872	7085	6872	7085	0.00
21/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3698	3577	3698	3577	0.00
21/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3309	3527	3309	3527	0.00
21/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4873	4640	4873	4640	0.00
21/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3070	3278	3070	3278	0.00
21/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5136	4894	5136	4894	0.00
21/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2413	2593	2413	2593	0.00
21/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5987	5717	5987	5717	0.00
21/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	947	1115	947	1115	0.00
21/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4707	4358	4707	4358	0.00
21/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1134	1323	1134	1323	0.00
21/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4276	3948	4276	3948	0.00
21/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1523	1658	1523	1658	0.00
21/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7619	7303	7619	7303	0.00
21/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	324	404	324	404	0.00
21/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7180	6743	7180	6743	0.00
21/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	78	105	78	105	0.00
21/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10044	9554	10044	9554	0.00
21/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	881	973	881	973	0.00
21/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9507	9149	9507	9149	0.00
21/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	12	18	12	18	0.00
21/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13100	12590	13100	12590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	458	515	458	515	0.00
21/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11624	11231	11624	11231	0.00
21/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	247	281	247	281	0.00
21/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13963	13547	13963	13547	0.00
21/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
21/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16226	15711	16226	15711	0.00
21/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	125	144	125	144	0.00
21/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16400	15969	16400	15969	0.00
21/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19375	18858	19375	18858	0.00
21/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	59	70	59	70	0.00
21/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18903	18463	18903	18463	0.00
21/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22538	22021	22538	22021	0.00
21/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	26	31	26	31	0.00
21/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21448	21003	21448	21003	0.00
21/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25715	25198	25715	25198	0.00
21/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35329	34813	35329	34813	0.00
21/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32111	31594	32111	31594	0.00
21/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28906	28389	28906	28389	0.00
21/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	2	1	2	0.00
21/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29217	28766	29217	28766	0.00
21/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	4	5	4	5	0.00
21/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26612	26162	26612	26162	0.00
21/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	11	13	11	13	0.00
21/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24021	23573	24021	23573	0.00
21/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7579	7713	7579	7713	0.00
21/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5025	4941	5025	4941	0.00
21/09/2006	R201 On 01-February-07			Bond Future	8.6700	8.6190	101.5899	101.8498	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R201 On 03-May-07			Bond Future	8.6600	8.6110	103.8114	104.0655	0.00
21/09/2006	R201 On 02-August-07			Bond Future	8.6500	8.6000	101.6644	101.9127	0.00
21/09/2006	R201 On 02-November-06			Bond Future	8.6700	8.6200	103.7887	104.0543	26.00
21/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	18003	19353	18003	19353	0.00
21/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	21678	20429	21678	20429	0.00
21/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27770	29188	27770	29188	0.00
21/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	25402	24278	25402	24278	0.00
21/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27215	28458	27215	28458	0.00
21/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	35123	33883	35123	33883	0.00
21/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	9224	10601	9224	10601	0.00
21/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	13038	11759	13038	11759	0.00
21/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19442	20850	19442	20850	0.00
21/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	20288	19098	20288	19098	0.00
21/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	32319	33700	32319	33700	0.00
21/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	29414	28311	29414	28311	0.00
21/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	10609	12097	10609	12097	0.00
21/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	11532	10364	11532	10364	0.00
21/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22492	24017	22492	24017	0.00
21/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	17713	16638	17713	16638	0.00
21/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29169	30628	29169	30628	0.00
21/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	24056	22973	24056	22973	0.00
21/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	33677	35092	33677	35092	0.00
21/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	28091	27023	28091	27023	0.00
21/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	13720	15421	13720	15421	0.00
21/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	8892	7937	8892	7937	0.00
21/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30608	32108	30608	32108	0.00
21/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	22759	21718	22759	21718	0.00
21/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35067	36516	35067	36516	0.00
21/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	26811	25776	26811	25776	0.00
21/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31268	33054	31268	33054	0.00
21/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	12598	11785	12598	11785	0.00
21/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	36754	38413	36754	38413	0.00
21/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	18060	17178	18060	17178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23399	25533	23399	25533	0.00
21/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	4380	3857	4380	3857	0.00
21/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16625	17915	16625	17915	0.00
21/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	23139	21829	23139	21829	0.00
21/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7955	9220	7955	9220	0.00
21/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	14671	13279	14671	13279	0.00
21/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15308	16537	15308	16537	0.00
21/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	24671	23300	24671	23300	0.00
21/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6802	7954	6802	7954	0.00
21/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	16431	14926	16431	14926	0.00
21/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9704	10628	9704	10628	0.00
21/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	33465	31790	33465	31790	0.00
21/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2701	3327	2701	3327	0.00
21/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	27055	25024	27055	25024	0.00
21/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	824	1083	824	1083	0.00
21/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	40177	37779	40177	37779	0.00
21/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5615	6251	5615	6251	0.00
21/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44036	42074	44036	42074	0.00
21/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2928	3324	2928	3324	0.00
21/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	56278	54074	56278	54074	0.00
21/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	183	260	183	260	0.00
21/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54816	52237	54816	52237	0.00
21/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	33	52	33	52	0.00
21/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70234	67596	70234	67596	0.00
21/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1507	1740	1507	1740	0.00
21/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	70057	67691	70057	67691	0.00
21/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	5	8	5	8	0.00
21/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	86064	83411	86064	83411	0.00
21/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	716	841	716	841	0.00
21/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84745	82272	84745	82272	0.00
21/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	312	375	312	375	0.00
21/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	100105	97568	100105	97568	0.00
21/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	102218	99562	102218	99562	0.00
21/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118681	116024	118681	116024	0.00
21/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	34913	37319	34913	37319	0.00
21/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	1961	1710	1961	1710	0.00
21/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	125	153	125	153	0.00
21/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115970	113399	115970	113399	0.00
21/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41145	43146	41145	43146	0.00
21/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	8831	8233	8831	8233	0.00
21/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22582	23833	22582	23833	0.00
21/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	31290	29999	31290	29999	0.00
21/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	40947	42528	40947	42528	0.00
21/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	22095	21193	22095	21193	0.00
21/09/2006	R203 On 01-February-07			Bond Future	8.6100	8.5640	100.8308	101.1082	0.00
21/09/2006	R203 On 03-May-07			Bond Future	8.6000	8.5550	98.8582	99.1252	0.00
21/09/2006	R203 On 02-August-07			Bond Future	8.5800	8.5420	101.0224	101.2857	0.00
21/09/2006	R203 On 02-November-06			Bond Future	8.6100	8.5650	98.7177	98.9923	0.00
21/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15361	16776	15361	16776	0.00
21/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	19085	17726	19085	17726	0.00
21/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	18829	20145	18829	20145	0.00
21/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	25187	23832	25187	23832	0.00
21/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	23845	25173	23845	25173	0.00
21/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	29253	27948	29253	27948	0.00
21/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7786	9176	7786	9176	0.00
21/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	11564	10208	11564	10208	0.00
21/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16962	18464	16962	18464	0.00
21/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	17300	16027	17300	16027	0.00
21/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	25374	26947	25374	26947	0.00
21/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	18410	17313	18410	17313	0.00
21/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9370	10915	9370	10915	0.00
21/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	9712	8512	9712	8512	0.00
21/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22349	24105	22349	24105	0.00
21/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	12620	11601	12620	11601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	30327	31862	30327	31862	0.00
21/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	22612	21514	22612	21514	0.00
21/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	15229	17209	15229	17209	0.00
21/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	5362	4597	5362	4597	0.00
21/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	27191	28828	27191	28828	0.00
21/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	16935	15900	16935	15900	0.00
21/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	32090	33676	32090	33676	0.00
21/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	21131	20083	21131	20083	0.00
21/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	29079	30777	29079	30777	0.00
21/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	15544	14572	15544	14572	0.00
21/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	33909	35544	33909	35544	0.00
21/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	19719	18721	19719	18721	0.00
21/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18661	20249	18661	20249	0.00
21/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15628	14441	15628	14441	0.00
21/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11141	12839	11141	12839	0.00
21/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	8064	7017	8064	7017	0.00
21/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13859	15187	13859	15187	0.00
21/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	20985	19539	20985	19539	0.00
21/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6390	7623	6390	7623	0.00
21/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	13619	12106	13619	12106	0.00
21/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33138	35266	33138	35266	0.00
21/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	6936	6290	6936	6290	0.00
21/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1935	2480	1935	2480	0.00
21/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	26665	24464	26665	24464	0.00
21/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7804	8711	7804	8711	0.00
21/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	32178	30311	32178	30311	0.00
21/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3945	4496	3945	4496	0.00
21/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	45969	43745	45969	43745	0.00
21/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	399	558	399	558	0.00
21/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	43045	40459	43045	40459	0.00
21/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1771	2065	1771	2065	0.00
21/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	61858	59378	61858	59378	0.00
21/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	53	83	53	83	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	61043	58327	61043	58327	0.00
21/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	699	837	699	837	0.00
21/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	79273	76636	79273	76636	0.00
21/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	4	8	4	8	0.00
21/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	79777	77035	79777	77035	0.00
21/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	241	296	241	296	0.00
21/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	97737	95018	97737	95018	0.00
21/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	99006	96261	99006	96261	0.00
21/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	118701	115956	118701	115956	0.00
21/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	159531	156785	159531	156785	0.00
21/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138872	136127	138872	136127	0.00
21/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	5	4	5	0.00
21/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	156992	154219	156992	154219	0.00
21/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	18	24	18	24	0.00
21/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	136709	133941	136709	133941	0.00
21/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	72	91	72	91	0.00
21/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	116936	114181	116936	114181	0.00
21/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	37297	39226	37297	39226	0.00
21/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	10796	10054	10796	10054	0.00
21/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	41714	43540	41714	43540	0.00
21/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	14744	13937	14744	13937	0.00
21/09/2006	R204 On 01-February-07			Bond Future	8.5700	8.5390	96.8221	97.0442	0.00
21/09/2006	R204 On 03-May-07			Bond Future	8.5600	8.5310	98.9384	99.1509	0.00
21/09/2006	R204 On 02-August-07			Bond Future	8.5500	8.5200	97.0683	97.2714	0.00
21/09/2006	R204 On 02-November-06			Bond Future	8.5700	8.5430	98.7555	98.9728	0.00
21/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24473	25702	24473	25702	0.00
21/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	25904	24913	25904	24913	0.00
21/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	32112	33255	32112	33255	0.00
21/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	36439	35457	36439	35457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	38111	39212	38111	39212	0.00
21/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	41546	40616	41546	40616	0.00
21/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	12716	13963	12716	13963	0.00
21/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	14382	13456	14382	13456	0.00
21/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26370	27649	26370	27649	0.00
21/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	24228	23287	24228	23287	0.00
21/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14583	15921	14583	15921	0.00
21/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	12633	11798	12633	11798	0.00
21/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32472	33895	32472	33895	0.00
21/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	19716	18918	19716	18918	0.00
21/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	39092	40374	39092	40374	0.00
21/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	29330	28486	29330	28486	0.00
21/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44982	46194	44982	46194	0.00
21/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	34499	33681	34499	33681	0.00
21/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	21007	22593	21007	22593	0.00
21/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	8321	7734	8321	7734	0.00
21/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	40959	42274	40959	42274	0.00
21/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	27717	26907	27717	26907	0.00
21/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46799	48039	46799	48039	0.00
21/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	32879	32088	32879	32088	0.00
21/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	42873	44221	42873	44221	0.00
21/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	26169	25392	26169	25392	0.00
21/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	48655	49922	48655	49922	0.00
21/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	31314	30551	31314	30551	0.00
21/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28337	29666	28337	29666	0.00
21/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	22639	21747	22639	21747	0.00
21/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	16591	18016	16591	18016	0.00
21/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	11044	10296	11044	10296	0.00
21/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22647	23825	22647	23825	0.00
21/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	27671	26628	27671	26628	0.00
21/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	10996	12148	10996	12148	0.00
21/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	16295	15275	16295	15275	0.00
21/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44040	45669	44040	45669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	13945	13353	13945	13353	0.00
21/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	34092	35977	34092	35977	0.00
21/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	3874	3586	3874	3586	0.00
21/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14794	15708	14794	15708	0.00
21/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	38052	36745	38052	36745	0.00
21/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4638	5316	4638	5316	0.00
21/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	28390	26894	28390	26894	0.00
21/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1497	1801	1497	1801	0.00
21/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	44181	42312	44181	42312	0.00
21/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8861	9515	8861	9515	0.00
21/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	50820	49253	50820	49253	0.00
21/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4783	5206	4783	5206	0.00
21/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	65924	64126	65924	64126	0.00
21/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	351	449	351	449	0.00
21/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	62463	60387	62463	60387	0.00
21/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2538	2796	2538	2796	0.00
21/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	83355	81393	83355	81393	0.00
21/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	66	90	66	90	0.00
21/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	82114	79965	82114	79965	0.00
21/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	9	13	9	13	0.00
21/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	102518	100349	102518	100349	0.00
21/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1242	1387	1242	1387	0.00
21/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	102244	100169	102244	100169	0.00
21/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
21/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	123510	121337	123510	121337	0.00
21/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	558	632	558	632	0.00
21/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	122269	120123	122269	120123	0.00
21/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167194	165021	167194	165021	0.00
21/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	145065	142892	145065	142892	0.00
21/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	86	100	86	100	0.00
21/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	164846	162641	164846	162641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	229	264	229	264	0.00
21/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	143188	141002	143188	141002	0.00
21/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50982	52457	50982	52457	0.00
21/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	20600	19950	20600	19950	0.00
21/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	56450	57822	56450	57822	0.00
21/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	25593	24934	25593	24934	0.00
21/09/2006	R207 On 01-February-07			Bond Future	8.5400	8.5150	90.4391	90.6267	0.00
21/09/2006	R207 On 03-May-07			Bond Future	8.5300	8.5080	92.4178	92.5966	0.00
21/09/2006	R207 On 02-August-07			Bond Future	8.5200	8.4980	90.7982	90.9754	0.00
21/09/2006	R207 On 02-November-06			Bond Future	8.5500	8.5200	92.1055	92.3021	0.00
21/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17211	18206	17211	18206	0.00
21/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	20172	19291	20172	19291	0.00
21/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	23565	24521	23565	24521	0.00
21/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	25927	25095	25927	25095	0.00
21/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	27989	28941	27989	28941	0.00
21/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	29619	28799	29619	28799	0.00
21/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	4679	5621	4679	5621	0.00
21/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	8106	7081	8106	7081	0.00
21/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18943	19996	18943	19996	0.00
21/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	18295	17471	18295	17471	0.00
21/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	6341	7464	6341	7464	0.00
21/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6123	5280	6123	5280	0.00
21/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	22709	23874	22709	23874	0.00
21/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	14899	14188	14899	14188	0.00
21/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	30902	32019	30902	32019	0.00
21/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	19078	18407	19078	18407	0.00
21/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	35207	36296	35207	36296	0.00
21/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	22796	22112	22796	22112	0.00
21/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	10629	12083	10629	12083	0.00
21/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3181	2670	3181	2670	0.00
21/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	26864	28136	26864	28136	0.00
21/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	11971	11367	11971	11367	0.00
21/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	16038	17740	16038	17740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	1440	1176	1440	1176	0.00
21/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	32912	34067	32912	34067	0.00
21/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	17588	16956	17588	16956	0.00
21/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	37157	38278	37157	38278	0.00
21/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	21281	20630	21281	20630	0.00
21/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	34988	36182	34988	36182	0.00
21/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	16184	15589	16184	15589	0.00
21/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	39162	40315	39162	40315	0.00
21/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	19840	19221	19840	19221	0.00
21/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	20776	21886	20776	21886	0.00
21/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	16538	15771	16538	15771	0.00
21/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	8329	9626	8329	9626	0.00
21/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	4486	3816	4486	3816	0.00
21/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15580	16518	15580	16518	0.00
21/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22172	21232	22172	21232	0.00
21/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	3339	4101	3339	4101	0.00
21/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	10431	9227	10431	9227	0.00
21/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10073	10781	10073	10781	0.00
21/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	31383	30215	31383	30215	0.00
21/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	594	813	594	813	0.00
21/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	22550	20802	22550	20802	0.00
21/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5324	5776	5324	5776	0.00
21/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	45490	44065	45490	44065	0.00
21/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	26	42	26	42	0.00
21/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	41032	39082	41032	39082	0.00
21/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2514	2769	2514	2769	0.00
21/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	62061	60439	62061	60439	0.00
21/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
21/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	60594	58628	60594	58628	0.00
21/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1050	1177	1050	1177	0.00
21/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	80518	78768	80518	78768	0.00
21/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	80736	78769	80736	78769	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	101450	99484	101450	99484	0.00
21/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	385	439	385	439	0.00
21/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	100331	98509	100331	98509	0.00
21/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	123	143	123	143	0.00
21/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	121123	119267	121123	119267	0.00
21/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	122755	120789	122755	120789	0.00
21/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	144670	142704	144670	142704	0.00
21/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	32233	34176	32233	34176	0.00
21/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	101	77	101	77	0.00
21/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	34	40	34	40	0.00
21/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	142682	140812	142682	140812	0.00
21/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38777	40280	38777	40280	0.00
21/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	6507	6134	6507	6134	0.00
21/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	8	10	8	10	0.00
21/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	164915	163041	164915	163041	0.00
21/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	43923	45257	43923	45257	0.00
21/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	11381	10927	11381	10927	0.00
21/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	47710	48986	47710	48986	0.00
21/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	14783	14286	14783	14286	0.00
22/09/2006	GOVI On 01-February-07			jGovi	241.4100	241.6450	241.4050	241.6450	0.00
22/09/2006	GOVI On 03-May-07			jGovi	246.7700	246.9310	246.7660	246.9310	0.00
22/09/2006	GOVI On 02-August-07			jGovi	252.2100	252.3500	252.2100	252.3500	0.00
22/09/2006	GOVI On 02-November-06			jGovi	236.2800	236.5940	236.2830	236.5940	901.00
22/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	114438	116805	114438	116805	0.00
22/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	388	355	388	355	0.00
22/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	119335	120918	119335	120918	0.00
22/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1675	1608	1675	1608	0.00
22/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	120995	122293	120995	122293	0.00
22/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3895	3793	3895	3793	0.00
22/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	63133	66194	63133	66194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	303	254	303	254	0.00
22/09/2006	J153 On 31-August-10			jSwap	9.2200	9.1950	0.0568	0.0560	0.00
22/09/2006	J157 On 15-September-15			jSwap	9.0900	9.0760	0.0099	0.0105	0.00
22/09/2006	J186 On 21-December-26			jSwap	8.8200	8.7980	0.1260	0.1238	0.00
22/09/2006	J194 On 28-February-08			jSwap	9.1100	9.0690	0.0222	0.0216	0.00
22/09/2006	J201 On 22-December-14			jSwap	9.0500	9.0390	0.0921	0.0916	0.00
22/09/2006	J203 On 15-September-17			jSwap	9.0300	9.0180	0.1051	0.1043	0.00
22/09/2006	J204 On 21-December-18			jSwap	8.9400	8.9280	0.1089	0.1079	0.00
22/09/2006	J207 On 15-January-20			jSwap	8.9300	8.9130	0.0728	0.0715	0.00
22/09/2006	JBAR On 21-December-05			jBar	8.3000	8.3040	0.0000	0.0000	0.00
22/09/2006	JFRA On 01-February-07			jFra	9.1200	9.0640	0.0222	0.0221	0.00
22/09/2006	JFRA On 07-February-08			jFra	9.2400	9.2020	0.0225	0.0224	0.00
22/09/2006	JFRA On 03-May-07			jFra	9.3000	9.2500	0.0227	0.0225	0.00
22/09/2006	JFRA On 02-August-07			jFra	9.3000	9.2410	0.0227	0.0225	0.00
22/09/2006	JFRA On 02-November-06			jFra	8.7100	8.6740	0.0213	0.0212	0.00
22/09/2006	JFRA On 01-November-07			jFra	9.2600	9.2250	0.0242	0.0242	0.00
22/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3975	3850	3975	3850	0.00
22/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	31	36	31	36	0.00
22/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25546	25529	25546	25529	0.00
22/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21303	21364	21303	21364	0.00
22/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4471	4354	4471	4354	0.00
22/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	80	90	80	90	0.00
22/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4555	4421	4555	4421	0.00
22/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	162	178	162	178	0.00
22/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4182	4085	4182	4085	0.00
22/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
22/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4865	4796	4865	4796	0.00
22/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	265	276	265	276	0.00
22/09/2006	JN02 On 01-February-07			jNote	9.2200	9.1970	0.1677	0.1673	0.00
22/09/2006	JN02 On 03-May-07			jNote	9.2400	9.2170	0.1679	0.1676	0.00
22/09/2006	JN02 On 02-August-07			jNote	9.2200	9.2130	0.1677	0.1676	0.00
22/09/2006	JN02 On 02-November-06			jNote	9.1600	9.1230	0.1667	0.1662	0.00
22/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	14096	13895	14096	13895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10061	10313	10061	10313	0.00
22/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15456	15331	15456	15331	0.00
22/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15731	15933	15731	15933	0.00
22/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	18259	18200	18259	18200	0.00
22/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18752	18875	18752	18875	0.00
22/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34806	34241	34806	34241	0.00
22/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	104	125	104	125	0.00
22/09/2006	JN05 On 01-February-07			jNote	9.1700	9.1500	0.3645	0.3639	0.00
22/09/2006	JN05 On 03-May-07			jNote	9.1600	9.1460	0.3642	0.3637	0.00
22/09/2006	JN05 On 02-August-07			jNote	9.1400	9.1290	0.3635	0.3631	0.00
22/09/2006	JN05 On 02-November-06			jNote	9.1500	9.1290	0.3642	0.3635	0.00
22/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	10490	10179	10490	10179	0.00
22/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	13672	14158	13672	14158	0.00
22/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	13948	13676	13948	13676	0.00
22/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	17408	17813	17408	17813	0.00
22/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	16470	16265	16470	16265	0.00
22/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	20767	21080	20767	21080	0.00
22/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	75685	74816	75685	74816	0.00
22/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
22/09/2006	JN10 On 01-February-07			jNote	8.9800	8.9660	0.5860	0.5858	0.00
22/09/2006	JN10 On 03-May-07			jNote	8.9600	8.9530	0.5853	0.5851	0.00
22/09/2006	JN10 On 02-August-07			jNote	8.9400	8.9320	0.5844	0.5842	0.00
22/09/2006	JN10 On 02-November-06			jNote	8.9700	8.9630	0.5863	0.5860	0.00
22/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	11205	10975	11205	10975	0.00
22/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	12840	13198	12840	13198	0.00
22/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	14369	14160	14369	14160	0.00
22/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	16918	17234	16918	17234	0.00
22/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	16610	16430	16610	16430	0.00
22/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	20600	20880	20600	20880	0.00
22/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	112574	111993	112574	111993	0.00
22/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
22/09/2006	JROD On 31-January-07			jRod	8.2400	8.2470	0.0019	0.0014	0.00
22/09/2006	JROD On 28-February-07			jRod	8.4800	8.4780	0.0030	0.0025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	JROD On 30-March-07			jRod	8.3100	8.3070	0.0029	0.0024	0.00
22/09/2006	JROD On 30-April-07			jRod	8.5400	8.5360	0.0046	0.0041	0.00
22/09/2006	JROD On 31-May-07			jRod	8.7300	8.7320	0.0059	0.0054	0.00
22/09/2006	JROD On 29-September-06			jRod	7.5000	7.5020	0.0004	0.0010	0.00
22/09/2006	JROD On 31-October-06			jRod	7.7600	7.7740	0.0002	0.0004	0.00
22/09/2006	JROD On 30-November-06			jRod	8.0400	8.0510	0.0008	0.0003	0.00
22/09/2006	JROD On 29-December-06			jRod	7.9400	7.9490	0.0004	0.0001	0.00
22/09/2006	R153 On 01-February-07			Bond Future	8.6600	8.6240	118.7407	118.8709	0.00
22/09/2006	R153 On 03-May-07			Bond Future	8.6300	8.5980	114.7700	114.8646	0.00
22/09/2006	R153 On 02-August-07			Bond Future	8.5900	8.5620	117.3007	117.3831	0.00
22/09/2006	R153 On 02-November-06			Bond Future	8.6500	8.6610	116.2843	116.2462	408.00
22/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9826	10472	9826	10472	0.00
22/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13542	12886	13542	12886	0.00
22/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12989	13466	12989	13466	0.00
22/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16931	16463	16931	16463	0.00
22/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16767	17198	16767	17198	0.00
22/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19355	18962	19355	18962	0.00
22/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8472	8329	8472	8329	0.00
22/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5012	5250	5012	5250	0.00
22/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4892	4810	4892	4810	0.00
22/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8365	8665	8365	8665	0.00
22/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	15944	16483	15944	16483	0.00
22/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13781	13374	13781	13374	0.00
22/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13257	14019	13257	14019	0.00
22/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10464	9924	10464	9924	0.00
22/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19575	20047	19575	20047	0.00
22/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16485	16134	16485	16134	0.00
22/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	18334	19226	18334	19226	0.00
22/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7470	7060	7470	7060	0.00
22/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	16742	17296	16742	17296	0.00
22/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13059	12668	13059	12668	0.00
22/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17562	18132	17562	18132	0.00
22/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12363	11987	12363	11987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20318	20801	20318	20801	0.00
22/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15815	15473	15815	15473	0.00
22/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21078	21570	21078	21570	0.00
22/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15164	14832	15164	14832	0.00
22/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14450	14226	14450	14226	0.00
22/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2399	2556	2399	2556	0.00
22/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9056	9672	9056	9672	0.00
22/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14407	13721	14407	13721	0.00
22/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8316	8903	8316	8903	0.00
22/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15306	14590	15306	14590	0.00
22/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4176	4108	4176	4108	0.00
22/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9391	9705	9391	9705	0.00
22/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1633	1612	1633	1612	0.00
22/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15607	15967	15607	15967	101.00
22/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3533	3477	3533	3477	0.00
22/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10493	10818	10493	10818	0.00
22/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5725	6190	5725	6190	0.00
22/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	19296	18459	19296	18459	0.00
22/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3321	3643	3321	3643	0.00
22/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	25187	24207	25187	24207	0.00
22/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	479	478	479	478	0.00
22/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23298	23677	23298	23677	0.00
22/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1729	1930	1729	1930	0.00
22/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31967	30866	31967	30866	0.00
22/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	98	99	98	99	0.00
22/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31847	32229	31847	32229	0.00
22/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	899	1019	899	1019	0.00
22/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39586	38403	39586	38403	0.00
22/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	17	18	17	18	0.00
22/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	40783	41165	40783	41165	0.00
22/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	433	499	433	499	0.00
22/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47647	46411	47647	46411	0.00
22/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49874	50255	49874	50255	0.00
22/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	193	226	193	226	0.00
22/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	56013	54744	56013	54744	0.00
22/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59067	59448	59067	59448	0.00
22/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	30	36	30	36	0.00
22/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	73303	72007	73303	72007	0.00
22/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	79	94	79	94	0.00
22/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64585	63298	64585	63298	0.00
22/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	24145	25144	24145	25144	0.00
22/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5284	4980	5284	4980	0.00
22/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68351	68733	68351	68733	0.00
22/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77727	78109	77727	78109	0.00
22/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21601	21310	21601	21310	0.00
22/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	1041	1131	1041	1131	0.00
22/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21075	21702	21075	21702	0.00
22/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9833	9515	9833	9515	0.00
22/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24279	24811	24279	24811	0.00
22/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12742	12450	12742	12450	0.00
22/09/2006	R157 On 01-February-07			Bond Future	8.6900	8.6710	134.0772	134.2048	0.00
22/09/2006	R157 On 03-May-07			Bond Future	8.6700	8.6610	130.2156	130.3057	0.00
22/09/2006	R157 On 02-August-07			Bond Future	8.6600	8.6470	133.0868	133.1613	0.00
22/09/2006	R157 On 02-November-06			Bond Future	8.6800	8.6680	131.3062	131.3933	27.00
22/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	24275	25006	24275	25006	0.00
22/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	27042	26497	27042	26497	0.00
22/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	33567	34111	33567	34111	0.00
22/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	31767	31411	31767	31411	0.00
22/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41026	41482	41026	41482	0.00
22/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	38188	37900	38188	37900	0.00
22/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	12664	13253	12664	13253	20.00
22/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	14843	14561	14843	14561	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5540	5829	5540	5829	250.00
22/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	63114	62126	63114	62126	0.00
22/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16103	16683	16103	16683	150.00
22/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	36800	36104	36800	36104	0.00
22/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22489	23190	22489	23190	0.00
22/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	28815	28240	28815	28240	0.00
22/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	67045	68151	67045	68151	0.00
22/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	7946	7775	7946	7775	150.00
22/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	16523	17183	16523	17183	0.00
22/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	11457	11246	11457	11246	0.00
22/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28063	28850	28063	28850	0.00
22/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	23751	23262	23751	23262	0.00
22/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	35308	35868	35308	35868	0.00
22/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	30058	29717	30058	29717	0.00
22/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	42721	43186	42721	43186	0.00
22/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	36516	36237	36516	36237	0.00
22/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	37101	37675	37101	37675	0.00
22/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	28413	28086	28413	28086	0.00
22/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	29608	30073	29608	30073	0.00
22/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	20048	19768	20048	19768	0.00
22/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	38873	39786	38873	39786	0.00
22/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	17091	16728	17091	16728	0.00
22/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	44775	45405	44775	45405	0.00
22/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	22458	22187	22458	22187	0.00
22/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	28550	29340	28550	29340	0.00
22/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	5609	5529	5609	5529	0.00
22/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	20776	21447	20776	21447	0.00
22/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	30675	30070	30675	30070	0.00
22/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9391	9900	9391	9900	0.00
22/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	18871	18509	18871	18509	0.00
22/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	166	195	166	195	0.00
22/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	70095	69253	70095	69253	171.00
22/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	7978	8445	7978	8445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	21129	20725	21129	20725	100.00
22/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	10953	11503	10953	11503	0.00
22/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	16776	16454	16776	16454	0.00
22/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19138	19779	19138	19779	0.00
22/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	32623	31988	32623	31988	0.00
22/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12129	12617	12129	12617	0.00
22/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	43745	42957	43745	42957	0.00
22/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3027	3286	3027	3286	0.00
22/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	34744	34132	34744	34132	0.00
22/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	856	962	856	962	0.00
22/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	51497	50732	51497	50732	0.00
22/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7091	7434	7091	7434	0.00
22/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	57179	56245	57179	56245	0.00
22/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3692	3907	3692	3907	0.00
22/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	72599	71539	72599	71539	0.00
22/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	27	33	27	33	0.00
22/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	89618	88753	89618	88753	0.00
22/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1916	2045	1916	2045	0.00
22/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	89999	88853	89999	88853	0.00
22/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	3	4	3	4	0.00
22/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	109637	108767	109637	108767	0.00
22/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	919	991	919	991	0.00
22/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	108542	107337	108542	107337	0.00
22/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150898	150027	150898	150027	0.00
22/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	130067	129196	130067	129196	0.00
22/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	42964	43817	42964	43817	0.00
22/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	2484	2466	2484	2466	0.00
22/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58660	59534	58660	59534	0.00
22/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	967	970	967	970	0.00
22/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	74925	75802	74925	75802	0.00
22/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	342	347	342	347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	406	442	406	442	0.00
22/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	127939	126700	127939	126700	0.00
22/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	51059	52074	51059	52074	0.00
22/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	12127	11865	12127	11865	0.00
22/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	64305	65398	64305	65398	0.00
22/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	8536	8353	8536	8353	0.00
22/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	78249	79399	78249	79399	0.00
22/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	5950	5825	5950	5825	0.00
22/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6715	7139	6715	7139	0.00
22/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	23551	23104	23551	23104	0.00
22/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27125	27608	27125	27608	0.00
22/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	39254	38837	39254	38837	0.00
22/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	34648	35064	34648	35064	0.00
22/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	45399	45070	45399	45070	0.00
22/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	51777	52291	51777	52291	0.00
22/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	28914	28682	28914	28682	0.00
22/09/2006	R186 On 01-February-07			Bond Future	8.4500	8.4350	120.9219	121.0757	0.00
22/09/2006	R186 On 03-May-07			Bond Future	8.4300	8.4240	123.6134	123.7228	0.00
22/09/2006	R186 On 02-August-07			Bond Future	8.4200	8.4110	121.0318	121.1299	0.00
22/09/2006	R186 On 02-November-06			Bond Future	8.4600	8.4410	123.5511	123.7388	59.00
22/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	40761	41738	40761	41738	0.00
22/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	35183	34621	35183	34621	0.00
22/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	51316	52007	51316	52007	0.00
22/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	49569	49165	49569	49165	0.00
22/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	60197	60814	60197	60814	0.00
22/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	56938	56574	56938	56574	0.00
22/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	22672	23952	22672	23952	0.00
22/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	18054	17457	18054	17457	0.00
22/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	29268	30094	29268	30094	0.00
22/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	45797	45085	45797	45085	0.00
22/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	56757	57483	56757	57483	0.00
22/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	44177	43809	44177	43809	0.00
22/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	62854	63485	62854	63485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	54193	53844	54193	53844	0.00
22/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	65572	66217	65572	66217	0.00
22/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	51547	51211	51547	51211	0.00
22/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	56802	57938	56802	57938	0.00
22/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	24454	24051	24454	24051	0.00
22/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	40082	41678	40082	41678	0.00
22/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	8540	8259	8540	8259	0.00
22/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	68493	69287	68493	69287	0.00
22/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	34697	34397	34697	34397	0.00
22/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	77025	77722	77025	77722	0.00
22/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	41909	41626	41909	41626	0.00
22/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	12221	13156	12221	13156	0.00
22/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	29843	28900	29843	28900	0.00
22/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	26685	27470	26685	27470	0.00
22/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	48839	48086	48839	48086	0.00
22/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10187	11028	10187	11028	0.00
22/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	33468	32433	33468	32433	0.00
22/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	24354	25100	24354	25100	0.00
22/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	52174	51381	52174	51381	0.00
22/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	8443	9194	8443	9194	0.00
22/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	37425	36299	37425	36299	0.00
22/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	16264	16848	16264	16848	0.00
22/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	67154	66199	67154	66199	0.00
22/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3523	3944	3523	3944	0.00
22/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	55721	54266	55721	54266	0.00
22/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	8932	9324	8932	9324	0.00
22/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	89603	88457	89603	88457	0.00
22/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	863	1011	863	1011	0.00
22/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	83040	81311	83040	81311	0.00
22/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4281	4511	4281	4511	0.00
22/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	115824	114516	115824	114516	0.00
22/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	139	173	139	173	0.00
22/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	113401	111558	113401	111558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2008	2136	2008	2136	0.00
22/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	145562	144152	145562	144152	0.00
22/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	17	23	17	23	0.00
22/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	145522	143651	145522	143651	0.00
22/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	849	912	849	912	0.00
22/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	177602	176127	177602	176127	0.00
22/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
22/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	178956	177080	178956	177080	0.00
22/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	321	349	321	349	0.00
22/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	211514	210003	211514	210003	0.00
22/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	213666	211789	213666	211789	0.00
22/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	61169	62941	61169	62941	0.00
22/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	3637	3532	3637	3532	0.00
22/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	249693	247816	249693	247816	0.00
22/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	108	118	108	118	0.00
22/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	247035	245507	247035	245507	0.00
22/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	75022	76283	75022	76283	0.00
22/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	16825	16547	16825	16547	0.00
22/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	54000	54708	54000	54708	0.00
22/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	46817	46431	46817	46431	0.00
22/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	41347	41961	41347	41961	0.00
22/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	61726	61246	61726	61246	0.00
22/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	50192	50751	50192	50751	0.00
22/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	68920	68498	68920	68498	0.00
22/09/2006	R194 On 01-February-07			Bond Future	8.9000	8.8560	105.4761	105.5151	0.00
22/09/2006	R194 On 03-May-07			Bond Future	8.8500	8.8400	102.7341	102.7403	0.00
22/09/2006	R194 On 02-August-07			Bond Future	8.7700	8.7800	105.0003	104.9943	0.00
22/09/2006	R194 On 02-November-06			Bond Future	8.8700	8.8050	103.2304	103.3042	0.00
22/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3367	3559	3367	3559	0.00
22/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4819	4621	4819	4621	0.00
22/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4756	4797	4756	4797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5517	5496	5517	5496	0.00
22/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6165	6145	6165	6145	0.00
22/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6269	6308	6269	6308	0.00
22/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1087	1345	1087	1345	0.00
22/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4349	3870	4349	3870	0.00
22/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5529	5573	5529	5573	0.00
22/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4738	4720	4738	4720	0.00
22/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5733	5778	5733	5778	0.00
22/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4555	4538	4555	4538	0.00
22/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6718	6697	6718	6697	0.00
22/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5733	5772	5733	5772	0.00
22/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5943	5988	5943	5988	0.00
22/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4377	4361	4377	4361	0.00
22/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6861	6839	6861	6839	0.00
22/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5604	5642	5604	5642	0.00
22/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7006	6983	7006	6983	0.00
22/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5477	5515	5477	5515	0.00
22/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6824	6872	6824	6872	0.00
22/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3712	3698	3712	3698	0.00
22/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3125	3309	3125	3309	0.00
22/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5080	4873	5080	4873	0.00
22/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2894	3070	2894	3070	0.00
22/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5350	5136	5350	5136	0.00
22/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2261	2413	2261	2413	0.00
22/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6226	5987	6226	5987	0.00
22/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	746	947	746	947	0.00
22/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5242	4707	5242	4707	0.00
22/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	905	1134	905	1134	0.00
22/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4784	4276	4784	4276	0.00
22/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1411	1523	1411	1523	0.00
22/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7897	7619	7897	7619	0.00
22/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	236	324	236	324	0.00
22/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7829	7180	7829	7180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	52	78	52	78	0.00
22/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10754	10044	10754	10044	0.00
22/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	805	881	805	881	0.00
22/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9822	9507	9822	9507	0.00
22/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	7	12	7	12	0.00
22/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13832	13100	13832	13100	0.00
22/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	411	458	411	458	0.00
22/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11968	11624	11968	11624	0.00
22/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	219	247	219	247	0.00
22/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14325	13963	14325	13963	0.00
22/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
22/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16963	16226	16963	16226	0.00
22/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	109	125	109	125	0.00
22/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16775	16400	16775	16400	0.00
22/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20112	19375	20112	19375	0.00
22/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	51	59	51	59	0.00
22/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19285	18903	19285	18903	0.00
22/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	23275	22538	23275	22538	0.00
22/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	22	26	22	26	0.00
22/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21835	21448	21835	21448	0.00
22/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	26452	25715	26452	25715	0.00
22/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36067	35329	36067	35329	0.00
22/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32848	32111	32848	32111	0.00
22/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29643	28906	29643	28906	0.00
22/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
22/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29607	29217	29607	29217	0.00
22/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27002	26612	27002	26612	0.00
22/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	9	11	9	11	0.00
22/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24410	24021	24410	24021	0.00
22/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7603	7579	7603	7579	0.00
22/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4989	5025	4989	5025	0.00
22/09/2006	R201 On 01-February-07			Bond Future	8.6800	8.6650	101.4828	101.5899	0.00
22/09/2006	R201 On 03-May-07			Bond Future	8.6700	8.6570	103.7342	103.8114	0.00
22/09/2006	R201 On 02-August-07			Bond Future	8.6600	8.6460	101.5997	101.6644	0.00
22/09/2006	R201 On 02-November-06			Bond Future	8.6900	8.6660	103.6504	103.7887	26.00
22/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	18833	19442	18833	19442	0.00
22/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	20750	20288	20750	20288	0.00
22/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27306	27770	27306	27770	0.00
22/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	25709	25402	25709	25402	0.00
22/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	31928	32319	31928	32319	0.00
22/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	29670	29414	29670	29414	0.00
22/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9810	10609	9810	10609	0.00
22/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	12116	11532	12116	11532	0.00
22/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17420	18003	17420	18003	0.00
22/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	22165	21678	22165	21678	0.00
22/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	26860	27215	26860	27215	0.00
22/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	35415	35123	35415	35123	0.00
22/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8485	9224	8485	9224	0.00
22/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	13682	13038	13682	13038	0.00
22/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	21835	22492	21835	22492	0.00
22/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	18126	17713	18126	17713	0.00
22/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	28692	29169	28692	29169	0.00
22/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	24351	24056	24351	24056	0.00
22/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	33277	33677	33277	33677	0.00
22/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	28338	28091	28338	28091	0.00
22/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12807	13720	12807	13720	0.00
22/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	9362	8892	9362	8892	0.00
22/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30119	30608	30119	30608	0.00
22/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	23042	22759	23042	22759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	34659	35067	34659	35067	0.00
22/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	27049	26811	27049	26811	0.00
22/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	30502	31268	30502	31268	0.00
22/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	12903	12598	12903	12598	0.00
22/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	36218	36754	36218	36754	0.00
22/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	18296	18060	18296	18060	0.00
22/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	22259	23399	22259	23399	0.00
22/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	4622	4380	4622	4380	0.00
22/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16067	16625	16067	16625	0.00
22/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	23651	23139	23651	23139	0.00
22/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7277	7955	7277	7955	0.00
22/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	15375	14671	15375	14671	0.00
22/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	14776	15308	14776	15308	0.00
22/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	25209	24671	25209	24671	0.00
22/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6186	6802	6186	6802	0.00
22/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	17197	16431	17197	16431	0.00
22/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9302	9704	9302	9704	0.00
22/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	34134	33465	34134	33465	0.00
22/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2371	2701	2371	2701	0.00
22/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	28107	27055	28107	27055	0.00
22/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	691	824	691	824	0.00
22/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	41426	40177	41426	40177	0.00
22/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5337	5615	5337	5615	0.00
22/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44829	44036	44829	44036	0.00
22/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2755	2928	2755	2928	0.00
22/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	57176	56278	57176	56278	0.00
22/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	145	183	145	183	0.00
22/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	56160	54816	56160	54816	0.00
22/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	25	33	25	33	0.00
22/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	71607	70234	71607	70234	0.00
22/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1404	1507	1404	1507	0.00
22/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	71026	70057	71026	70057	0.00
22/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	3	5	3	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	87445	86064	87445	86064	0.00
22/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	660	716	660	716	0.00
22/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	85760	84745	85760	84745	0.00
22/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	285	312	285	312	0.00
22/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	101148	100105	101148	100105	0.00
22/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	103600	102218	103600	102218	0.00
22/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	120063	118681	120063	118681	0.00
22/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	33637	34913	33637	34913	0.00
22/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	2067	1961	2067	1961	0.00
22/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	113	125	113	125	0.00
22/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	117029	115970	117029	115970	0.00
22/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	40292	41145	40292	41145	0.00
22/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	9049	8831	9049	8831	0.00
22/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22169	22582	22169	22582	0.00
22/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	31649	31290	31649	31290	0.00
22/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	40505	40947	40505	40947	0.00
22/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	22300	22095	22300	22095	0.00
22/09/2006	R203 On 01-February-07			Bond Future	8.6200	8.6050	100.7025	100.8308	0.00
22/09/2006	R203 On 03-May-07			Bond Future	8.6100	8.5950	98.7583	98.8582	0.00
22/09/2006	R203 On 02-August-07			Bond Future	8.6000	8.5820	100.9370	101.0224	0.00
22/09/2006	R203 On 02-November-06			Bond Future	8.6300	8.6050	98.5603	98.7177	0.00
22/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16257	16962	16257	16962	0.00
22/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	17877	17300	17877	17300	0.00
22/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	18320	18829	18320	18829	0.00
22/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	25677	25187	25677	25187	0.00
22/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	23395	23845	23395	23845	0.00
22/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	29657	29253	29657	29253	0.00
22/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8491	9370	8491	9370	0.00
22/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	10408	9712	10408	9712	0.00
22/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14697	15361	14697	15361	0.00
22/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	19703	19085	19703	19085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6999	7786	6999	7786	0.00
22/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12351	11564	12351	11564	0.00
22/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	24768	25374	24768	25374	0.00
22/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	18803	18410	18803	18410	0.00
22/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21526	22349	21526	22349	0.00
22/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	13079	12620	13079	12620	0.00
22/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	29810	30327	29810	30327	0.00
22/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	22949	22612	22949	22612	0.00
22/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14094	15229	14094	15229	0.00
22/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	5801	5362	5801	5362	0.00
22/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	26562	27191	26562	27191	0.00
22/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	17304	16935	17304	16935	0.00
22/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	31557	32090	31557	32090	0.00
22/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	21451	21131	21451	21131	0.00
22/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	28427	29079	28427	29079	0.00
22/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	15891	15544	15891	15544	0.00
22/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	33359	33909	33359	33909	0.00
22/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	20023	19719	20023	19719	0.00
22/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17916	18661	17916	18661	0.00
22/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	16165	15628	16165	15628	0.00
22/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10172	11141	10172	11141	0.00
22/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	8670	8064	8670	8064	0.00
22/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13235	13859	13235	13859	0.00
22/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	21644	20985	21644	20985	0.00
22/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5695	6390	5695	6390	0.00
22/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	14497	13619	14497	13619	0.00
22/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	32143	33138	32143	33138	0.00
22/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7223	6936	7223	6936	0.00
22/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1638	1935	1638	1935	0.00
22/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	27941	26665	27941	26665	0.00
22/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7378	7804	7378	7804	0.00
22/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	33035	32178	33035	32178	0.00
22/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3686	3945	3686	3945	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	46992	45969	46992	45969	0.00
22/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	316	399	316	399	0.00
22/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	44536	43045	44536	43045	0.00
22/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1633	1771	1633	1771	0.00
22/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	63002	61858	63002	61858	0.00
22/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	39	53	39	53	0.00
22/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	62603	61043	62603	61043	0.00
22/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	635	699	635	699	0.00
22/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	80491	79273	80491	79273	0.00
22/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	3	4	3	4	0.00
22/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	81349	79777	81349	79777	0.00
22/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	215	241	215	241	0.00
22/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	98993	97737	98993	97737	0.00
22/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	100580	99006	100580	99006	0.00
22/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	120275	118701	120275	118701	0.00
22/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	161105	159531	161105	159531	0.00
22/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	140446	138872	140446	138872	0.00
22/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	4	3	4	0.00
22/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	158274	156992	158274	156992	0.00
22/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	16	18	16	18	0.00
22/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	137989	136709	137989	136709	0.00
22/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	63	72	63	72	0.00
22/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	118209	116936	118209	116936	0.00
22/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	36560	37297	36560	37297	0.00
22/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	11057	10796	11057	10796	0.00
22/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	41104	41714	41104	41714	0.00
22/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	14988	14744	14988	14744	0.00
22/09/2006	R204 On 01-February-07			Bond Future	8.5900	8.5700	96.6864	96.8221	0.00
22/09/2006	R204 On 03-May-07			Bond Future	8.5800	8.5610	98.8324	98.9384	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R204 On 02-August-07			Bond Future	8.5600	8.5490	96.9705	97.0683	0.00
22/09/2006	R204 On 02-November-06			Bond Future	8.6000	8.5730	98.5893	98.7555	0.00
22/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	23700	24473	23700	24473	0.00
22/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	26489	25904	26489	25904	0.00
22/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	31511	32112	31511	32112	0.00
22/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	36898	36439	36898	36439	0.00
22/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	37554	38111	37554	38111	0.00
22/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	41967	41546	41967	41546	0.00
22/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	11762	12716	11762	12716	0.00
22/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	15089	14382	15089	14382	0.00
22/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	25566	26370	25566	26370	0.00
22/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	24781	24228	24781	24228	0.00
22/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	13556	14583	13556	14583	0.00
22/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	13268	12633	13268	12633	0.00
22/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	31580	32472	31580	32472	0.00
22/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	20181	19716	20181	19716	0.00
22/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	38423	39092	38423	39092	0.00
22/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	29720	29330	29720	29330	0.00
22/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44371	44982	44371	44982	0.00
22/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	34867	34499	34867	34499	0.00
22/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19785	21007	19785	21007	0.00
22/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	8761	8321	8761	8321	0.00
22/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	40273	40959	40273	40959	0.00
22/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	28091	27717	28091	27717	0.00
22/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46175	46799	46175	46799	0.00
22/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	33234	32879	33234	32879	0.00
22/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	42171	42873	42171	42873	0.00
22/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	26527	26169	26527	26169	0.00
22/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	48018	48655	48018	48655	0.00
22/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	31656	31314	31656	31314	0.00
22/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	27503	28337	27503	28337	0.00
22/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	23162	22639	23162	22639	0.00
22/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	15495	16591	15495	16591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	11610	11044	11610	11044	0.00
22/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	21906	22647	21906	22647	0.00
22/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	28287	27671	28287	27671	0.00
22/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	10116	10996	10116	10996	0.00
22/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	17076	16295	17076	16295	0.00
22/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43020	44040	43020	44040	0.00
22/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	14283	13945	14283	13945	0.00
22/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	32638	34092	32638	34092	0.00
22/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	4082	3874	4082	3874	0.00
22/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14218	14794	14218	14794	0.00
22/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	38833	38052	38833	38052	0.00
22/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4130	4638	4130	4638	0.00
22/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	29543	28390	29543	28390	0.00
22/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1277	1497	1277	1497	0.00
22/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45622	44181	45622	44181	0.00
22/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8449	8861	8449	8861	0.00
22/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	51765	50820	51765	50820	0.00
22/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4517	4783	4517	4783	0.00
22/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	67015	65924	67015	65924	0.00
22/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	284	351	284	351	0.00
22/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	64056	62463	64056	62463	0.00
22/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2375	2538	2375	2538	0.00
22/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	84549	83355	84549	83355	0.00
22/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	50	66	50	66	0.00
22/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	83760	82114	83760	82114	0.00
22/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	6	9	6	9	0.00
22/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	104176	102518	104176	102518	0.00
22/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1151	1242	1151	1242	0.00
22/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	103510	102244	103510	102244	0.00
22/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
22/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	125171	123510	125171	123510	0.00
22/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	511	558	511	558	0.00
22/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	123580	122269	123580	122269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	168855	167194	168855	167194	0.00
22/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	146727	145065	146727	145065	0.00
22/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	77	86	77	86	0.00
22/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	166195	164846	166195	164846	0.00
22/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	208	229	208	229	0.00
22/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	144523	143188	144523	143188	0.00
22/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50218	50982	50218	50982	0.00
22/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	20895	20600	20895	20600	0.00
22/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	55764	56450	55764	56450	0.00
22/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	25885	25593	25885	25593	0.00
22/09/2006	R207 On 01-February-07			Bond Future	8.5600	8.5410	90.3023	90.4391	0.00
22/09/2006	R207 On 03-May-07			Bond Future	8.5500	8.5330	92.3107	92.4178	0.00
22/09/2006	R207 On 02-August-07			Bond Future	8.5400	8.5230	90.6992	90.7982	0.00
22/09/2006	R207 On 02-November-06			Bond Future	8.5700	8.5470	91.9457	92.1055	0.00
22/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18175	18943	18175	18943	0.00
22/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	18895	18295	18895	18295	0.00
22/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	22980	23565	22980	23565	0.00
22/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	26412	25927	26412	25927	0.00
22/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	27444	27989	27444	27989	0.00
22/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	30064	29619	30064	29619	0.00
22/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	5486	6341	5486	6341	0.00
22/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6866	6123	6866	6123	0.00
22/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16485	17211	16485	17211	0.00
22/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	20815	20172	20815	20172	0.00
22/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3974	4679	3974	4679	0.00
22/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	8999	8106	8999	8106	0.00
22/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	21859	22709	21859	22709	0.00
22/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	15417	14899	15417	14899	0.00
22/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	30221	30902	30221	30902	0.00
22/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	19467	19078	19467	19078	0.00
22/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	34587	35207	34587	35207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	23165	22796	23165	22796	0.00
22/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	9491	10629	9491	10629	0.00
22/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3642	3181	3642	3181	0.00
22/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25935	26864	25935	26864	0.00
22/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	12410	11971	12410	11971	0.00
22/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	14683	16038	14683	16038	0.00
22/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	1683	1440	1683	1440	0.00
22/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	32207	32912	32207	32912	0.00
22/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	17955	17588	17955	17588	0.00
22/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	36518	37157	36518	37157	0.00
22/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	21632	21281	21632	21281	0.00
22/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	34261	34988	34261	34988	0.00
22/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	16528	16184	16528	16184	0.00
22/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	38505	39162	38505	39162	0.00
22/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	20173	19840	20173	19840	0.00
22/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	19967	20776	19967	20776	0.00
22/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17096	16538	17096	16538	0.00
22/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	7327	8329	7327	8329	0.00
22/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5082	4486	5082	4486	0.00
22/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14898	15580	14898	15580	0.00
22/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22857	22172	22857	22172	0.00
22/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2779	3339	2779	3339	0.00
22/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11469	10431	11469	10431	0.00
22/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9559	10073	9559	10073	0.00
22/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	32236	31383	32236	31383	0.00
22/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	448	594	448	594	0.00
22/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24001	22550	24001	22550	0.00
22/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4997	5324	4997	5324	0.00
22/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	46531	45490	46531	45490	0.00
22/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	17	26	17	26	0.00
22/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42620	41032	42620	41032	0.00
22/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2331	2514	2331	2514	0.00
22/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	63245	62061	63245	62061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	62191	60594	62191	60594	0.00
22/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	960	1050	960	1050	0.00
22/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	81796	80518	81796	80518	0.00
22/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	82334	80736	82334	80736	0.00
22/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	103048	101450	103048	101450	0.00
22/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	346	385	346	385	0.00
22/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	101661	100331	101661	100331	0.00
22/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	108	123	108	123	0.00
22/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	122477	121123	122477	121123	0.00
22/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	124353	122755	124353	122755	0.00
22/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	146268	144670	146268	144670	0.00
22/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	30658	32233	30658	32233	0.00
22/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	123	101	123	101	0.00
22/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	29	34	29	34	0.00
22/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	144045	142682	144045	142682	0.00
22/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37679	38777	37679	38777	0.00
22/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	6777	6507	6777	6507	0.00
22/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	7	8	7	8	0.00
22/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166282	164915	166282	164915	0.00
22/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	43113	43923	43113	43923	0.00
22/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	11642	11381	11642	11381	0.00
22/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	46986	47710	46986	47710	0.00
22/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	15049	14783	15049	14783	0.00
26/09/2006	GOVI On 01-February-07			jGovi	242.4400	241.4050	242.4440	241.4050	0.00
26/09/2006	GOVI On 03-May-07			jGovi	247.7200	246.7660	247.7230	246.7660	0.00
26/09/2006	GOVI On 02-August-07			jGovi	253.1300	252.2100	253.1340	252.2100	0.00
26/09/2006	GOVI On 02-November-06			jGovi	237.4000	236.2830	237.3970	236.2830	901.00
26/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	124647	114438	124647	114438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	207	388	207	388	0.00
26/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	128406	119335	128406	119335	0.00
26/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1176	1675	1176	1675	0.00
26/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	129387	120995	129387	120995	0.00
26/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3047	3895	3047	3895	0.00
26/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	74048	63133	74048	63133	0.00
26/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	78	303	78	303	0.00
26/09/2006	J153 On 31-August-10			jSwap	9.1600	9.2180	0.0550	0.0568	0.00
26/09/2006	J157 On 15-September-15			jSwap	9.0100	9.0860	0.0143	0.0099	0.00
26/09/2006	J186 On 21-December-26			jSwap	8.7300	8.8220	0.1177	0.1260	0.00
26/09/2006	J194 On 28-February-08			jSwap	9.0800	9.1120	0.0218	0.0222	0.00
26/09/2006	J201 On 22-December-14			jSwap	8.9800	9.0490	0.0881	0.0921	0.00
26/09/2006	J203 On 15-September-17			jSwap	8.9400	9.0300	0.0994	0.1051	0.00
26/09/2006	J204 On 21-December-18			jSwap	8.8500	8.9420	0.1027	0.1089	0.00
26/09/2006	J207 On 15-January-20			jSwap	8.8400	8.9300	0.0660	0.0728	0.00
26/09/2006	JBAR On 21-December-05			jBar	8.3100	8.3040	0.0000	0.0000	0.00
26/09/2006	JFRA On 01-February-07			jFra	9.1000	9.1180	0.0222	0.0222	0.00
26/09/2006	JFRA On 07-February-08			jFra	9.1900	9.2360	0.0224	0.0225	0.00
26/09/2006	JFRA On 03-May-07			jFra	9.2700	9.3020	0.0226	0.0227	0.00
26/09/2006	JFRA On 02-August-07			jFra	9.2600	9.3030	0.0226	0.0227	0.00
26/09/2006	JFRA On 02-November-06			jFra	8.7100	8.7140	0.0212	0.0213	0.00
26/09/2006	JFRA On 01-November-07			jFra	9.2000	9.2560	0.0241	0.0242	0.00
26/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3921	3975	3921	3975	0.00
26/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	30	31	30	31	0.00
26/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25397	25546	25397	25546	0.00
26/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21262	21303	21262	21303	0.00
26/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4384	4471	4384	4471	0.00
26/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	83	80	83	80	0.00
26/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4449	4555	4449	4555	0.00
26/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	169	162	169	162	0.00
26/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4163	4182	4163	4182	0.00
26/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
26/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4725	4865	4725	4865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	281	265	281	265	0.00
26/09/2006	JN02 On 01-February-07			jNote	9.1700	9.2220	0.1669	0.1677	0.00
26/09/2006	JN02 On 03-May-07			jNote	9.1800	9.2350	0.1669	0.1679	0.00
26/09/2006	JN02 On 02-August-07			jNote	9.1500	9.2230	0.1666	0.1677	0.00
26/09/2006	JN02 On 02-November-06			jNote	9.1200	9.1560	0.1661	0.1667	0.00
26/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13423	14096	13423	14096	0.00
26/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10296	10061	10296	10061	0.00
26/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14787	15456	14787	15456	0.00
26/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16153	15731	16153	15731	0.00
26/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17536	18259	17536	18259	0.00
26/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19285	18752	19285	18752	0.00
26/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34086	34806	34086	34806	0.00
26/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	82	104	82	104	0.00
26/09/2006	JN05 On 01-February-07			jNote	9.1000	9.1700	0.3623	0.3645	0.00
26/09/2006	JN05 On 03-May-07			jNote	9.0900	9.1630	0.3619	0.3642	0.00
26/09/2006	JN05 On 02-August-07			jNote	9.0700	9.1420	0.3613	0.3635	0.00
26/09/2006	JN05 On 02-November-06			jNote	9.0900	9.1520	0.3621	0.3642	0.00
26/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	9132	10490	9132	10490	0.00
26/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	15026	13672	15026	13672	0.00
26/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	12555	13948	12555	13948	0.00
26/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	18847	17408	18847	17408	0.00
26/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	15100	16470	15100	16470	0.00
26/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	22231	20767	22231	20767	0.00
26/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	73236	75685	73236	75685	0.00
26/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/09/2006	JN10 On 01-February-07			jNote	8.8900	8.9750	0.5821	0.5860	0.00
26/09/2006	JN10 On 03-May-07			jNote	8.8700	8.9610	0.5812	0.5853	0.00
26/09/2006	JN10 On 02-August-07			jNote	8.8400	8.9390	0.5802	0.5844	0.00
26/09/2006	JN10 On 02-November-06			jNote	8.8900	8.9730	0.5825	0.5863	0.00
26/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	8520	11205	8520	11205	0.00
26/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	15923	12840	15923	12840	0.00
26/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	11599	14369	11599	14369	0.00
26/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	20187	16918	20187	16918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	13807	16610	13807	16610	0.00
26/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	24043	20600	24043	20600	0.00
26/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	107464	112574	107464	112574	0.00
26/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/09/2006	JROD On 31-January-07			jRod	8.2200	8.2420	0.0012	0.0019	0.00
26/09/2006	JROD On 28-February-07			jRod	8.4500	8.4750	0.0023	0.0030	0.00
26/09/2006	JROD On 30-March-07			jRod	8.2900	8.3070	0.0023	0.0029	0.00
26/09/2006	JROD On 30-April-07			jRod	8.5200	8.5370	0.0039	0.0046	0.00
26/09/2006	JROD On 31-May-07			jRod	8.7200	8.7340	0.0053	0.0059	0.00
26/09/2006	JROD On 29-September-06			jRod	7.5000	7.4980	0.0010	0.0004	0.00
26/09/2006	JROD On 31-October-06			jRod	7.7400	7.7640	0.0005	0.0002	0.00
26/09/2006	JROD On 30-November-06			jRod	8.0000	8.0380	0.0002	0.0008	0.00
26/09/2006	JROD On 29-December-06			jRod	7.9200	7.9420	0.0002	0.0004	0.00
26/09/2006	R153 On 01-February-07			Bond Future	8.6000	8.6640	118.9622	118.7407	0.00
26/09/2006	R153 On 03-May-07			Bond Future	8.5700	8.6290	114.9471	114.7700	0.00
26/09/2006	R153 On 02-August-07			Bond Future	8.5400	8.5910	117.4598	117.3007	0.00
26/09/2006	R153 On 02-November-06			Bond Future	8.6300	8.6500	116.3502	116.2843	408.00
26/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14314	13257	14314	13257	0.00
26/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9305	10464	9305	10464	0.00
26/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16765	15944	16765	15944	0.00
26/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	12832	13781	12832	13781	0.00
26/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17435	16767	17435	16767	0.00
26/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18431	19355	18431	19355	0.00
26/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4853	4892	4853	4892	0.00
26/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	7667	8365	7667	8365	0.00
26/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10688	9826	10688	9826	0.00
26/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12189	13542	12189	13542	0.00
26/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13694	12989	13694	12989	0.00
26/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	15866	16931	15866	16931	0.00
26/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8543	8472	8543	8472	0.00
26/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	4424	5012	4424	5012	0.00
26/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20323	19575	20323	19575	0.00
26/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	15642	16485	15642	16485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	19622	18334	19622	18334	0.00
26/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	6543	7470	6543	7470	0.00
26/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17592	16742	17592	16742	0.00
26/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12140	13059	12140	13059	0.00
26/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18443	17562	18443	17562	0.00
26/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11473	12363	11473	12363	0.00
26/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21087	20318	21087	20318	0.00
26/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	14992	15815	14992	15815	0.00
26/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21867	21078	21867	21078	0.00
26/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14361	15164	14361	15164	0.00
26/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14703	14450	14703	14450	0.00
26/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1993	2399	1993	2399	0.00
26/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9870	9056	9870	9056	0.00
26/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13006	14407	13006	14407	0.00
26/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9082	8316	9082	8316	0.00
26/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	13856	15306	13856	15306	0.00
26/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4120	4176	4120	4176	0.00
26/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	8676	9391	8676	9391	0.00
26/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1545	1633	1545	1633	0.00
26/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14860	15607	14860	15607	101.00
26/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3462	3533	3462	3533	0.00
26/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	9763	10493	9763	10493	0.00
26/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6306	5725	6306	5725	0.00
26/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17662	19296	17662	19296	0.00
26/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3698	3321	3698	3321	0.00
26/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23349	25187	23349	25187	0.00
26/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	423	479	423	479	0.00
26/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22582	23298	22582	23298	0.00
26/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1947	1729	1947	1729	0.00
26/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29970	31967	29970	31967	0.00
26/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	78	98	78	98	0.00
26/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31168	31847	31168	31847	0.00
26/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1018	899	1018	899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	37490	39586	37490	39586	0.00
26/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	12	17	12	17	0.00
26/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	40119	40783	40119	40783	0.00
26/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	492	433	492	433	0.00
26/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	45491	47647	45491	47647	0.00
26/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
26/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49214	49874	49214	49874	0.00
26/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	219	193	219	193	0.00
26/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53825	56013	53825	56013	0.00
26/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	58408	59067	58408	59067	0.00
26/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	34	30	34	30	0.00
26/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	71092	73303	71092	73303	0.00
26/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	90	79	90	79	0.00
26/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62381	64585	62381	64585	0.00
26/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25636	24145	25636	24145	0.00
26/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4560	5284	4560	5284	0.00
26/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	67692	68351	67692	68351	0.00
26/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77068	77727	77068	77727	0.00
26/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	22022	21601	22022	21601	0.00
26/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	803	1041	803	1041	0.00
26/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22073	21075	22073	21075	0.00
26/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9061	9833	9061	9833	0.00
26/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25149	24279	25149	24279	0.00
26/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12020	12742	12020	12742	0.00
26/09/2006	R157 On 01-February-07			Bond Future	8.5900	8.6890	134.7955	134.0772	0.00
26/09/2006	R157 On 03-May-07			Bond Future	8.5800	8.6740	130.8968	130.2156	0.00
26/09/2006	R157 On 02-August-07			Bond Future	8.5600	8.6580	133.7591	133.0868	0.00
26/09/2006	R157 On 02-November-06			Bond Future	8.5900	8.6800	131.9834	131.3062	39.00
26/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27580	24275	27580	24275	0.00
26/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	23165	27042	23165	27042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	36937	33567	36937	33567	0.00
26/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	28325	31767	28325	31767	0.00
26/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	44402	41026	44402	41026	0.00
26/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	34842	38188	34842	38188	0.00
26/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	15498	12664	15498	12664	20.00
26/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	10905	14843	10905	14843	20.00
26/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6665	5540	6665	5540	250.00
26/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	57056	63114	57056	63114	0.00
26/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	18615	16103	18615	16103	150.00
26/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	32130	36800	32130	36800	0.00
26/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	25635	22489	25635	22489	0.00
26/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	24779	28815	24779	28815	0.00
26/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	72654	67045	72654	67045	0.00
26/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6372	7946	6372	7946	150.00
26/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	19940	16523	19940	16523	0.00
26/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8102	11457	8102	11457	0.00
26/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31682	28063	31682	28063	0.00
26/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	20187	23751	20187	23751	0.00
26/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	38794	35308	38794	35308	0.00
26/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	26732	30058	26732	30058	0.00
26/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	46188	42721	46188	42721	0.00
26/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	33261	36516	33261	36516	0.00
26/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	40703	37101	40703	37101	0.00
26/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	25202	28413	25202	28413	0.00
26/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	33436	29608	33436	29608	0.00
26/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	17154	20048	17154	20048	0.00
26/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	43225	38873	43225	38873	0.00
26/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	14260	17091	14260	17091	0.00
26/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	48833	44775	48833	44775	0.00
26/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	19703	22458	19703	22458	0.00
26/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	33290	28550	33290	28550	0.00
26/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3577	5609	3577	5609	0.00
26/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	23763	20776	23763	20776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	26479	30675	26479	30675	0.00
26/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	11653	9391	11653	9391	0.00
26/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	14360	18871	14360	18871	0.00
26/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	216	166	216	166	0.00
26/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	63373	70095	63373	70095	171.00
26/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	9966	7978	9966	7978	0.00
26/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	16345	21129	16345	21129	100.00
26/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	13498	10953	13498	10953	0.00
26/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	12548	16776	12548	16776	0.00
26/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	21966	19138	21966	19138	0.00
26/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	28268	32623	28268	32623	0.00
26/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	14182	12129	14182	12129	0.00
26/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	38615	43745	38615	43745	0.00
26/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3895	3027	3895	3027	0.00
26/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	28840	34744	28840	34744	0.00
26/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1120	856	1120	856	0.00
26/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	44988	51497	44988	51497	0.00
26/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	8456	7091	8456	7091	0.00
26/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	51361	57179	51361	57179	0.00
26/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4503	3692	4503	3692	0.00
26/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	66228	72599	66228	72599	0.00
26/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	33	27	33	27	0.00
26/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	82852	89618	82852	89618	0.00
26/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2371	1916	2371	1916	0.00
26/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	83272	89999	83272	89999	0.00
26/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	4	3	4	3	0.00
26/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	102866	109637	102866	109637	0.00
26/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1152	919	1152	919	0.00
26/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	101593	108542	101593	108542	0.00
26/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	144126	150898	144126	150898	0.00
26/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	123295	130067	123295	130067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	48662	42964	48662	42964	0.00
26/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1410	2484	1410	2484	0.00
26/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	64945	58660	64945	58660	0.00
26/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	480	967	480	967	0.00
26/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	81503	74925	81503	74925	0.00
26/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	147	342	147	342	0.00
26/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	515	406	515	406	0.00
26/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	120866	127939	120866	127939	0.00
26/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	56049	51059	56049	51059	0.00
26/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	9934	12127	9934	12127	0.00
26/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	69822	64305	69822	64305	0.00
26/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6870	8536	6870	8536	0.00
26/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	84188	78249	84188	78249	0.00
26/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4706	5950	4706	5950	0.00
26/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	8443	6715	8443	6715	0.00
26/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	18507	23551	18507	23551	0.00
26/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	30033	27125	30033	27125	0.00
26/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	35350	39254	35350	39254	0.00
26/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	37657	34648	37657	34648	0.00
26/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	41686	45399	41686	45399	0.00
26/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	55699	51777	55699	51777	0.00
26/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26113	28914	26113	28914	0.00
26/09/2006	R186 On 01-February-07			Bond Future	8.3400	8.4490	122.1499	120.9219	0.00
26/09/2006	R186 On 03-May-07			Bond Future	8.3300	8.4340	124.8143	123.6134	0.00
26/09/2006	R186 On 02-August-07			Bond Future	8.3100	8.4200	122.2275	121.0318	0.00
26/09/2006	R186 On 02-November-06			Bond Future	8.3500	8.4580	124.8073	123.5511	59.00
26/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	47121	40761	47121	40761	0.00
26/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	29262	35183	29262	35183	0.00
26/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	57404	51316	57404	51316	0.00
26/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	43648	49569	43648	49569	0.00
26/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	66389	60197	66389	60197	0.00
26/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	51173	56938	51173	56938	0.00
26/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	29154	22672	29154	22672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	11974	18054	11974	18054	0.00
26/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	34481	29268	34481	29268	0.00
26/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	38729	45797	38729	45797	0.00
26/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	63259	56757	63259	56757	0.00
26/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	38671	44177	38671	44177	0.00
26/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	69223	62854	69223	62854	0.00
26/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	48605	54193	48605	54193	0.00
26/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	72117	65572	72117	65572	0.00
26/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	46135	51547	46135	51547	0.00
26/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	64492	56802	64492	56802	0.00
26/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19863	24454	19863	24454	0.00
26/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	49092	40082	49092	40082	0.00
26/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	4988	8540	4988	8540	0.00
26/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	75805	68493	75805	68493	0.00
26/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	30001	34697	30001	34697	0.00
26/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	84258	77025	84258	77025	0.00
26/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	37186	41909	37186	41909	0.00
26/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	16480	12221	16480	12221	0.00
26/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	21539	29843	21539	29843	0.00
26/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	31602	26685	31602	26685	0.00
26/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	41476	48839	41476	48839	0.00
26/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	13910	10187	13910	10187	0.00
26/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	24630	33468	24630	33468	0.00
26/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	28977	24354	28977	24354	0.00
26/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	44516	52174	44516	52174	0.00
26/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	11659	8443	11659	8443	0.00
26/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	28079	37425	28079	37425	0.00
26/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	19742	16264	19742	16264	0.00
26/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	58351	67154	58351	67154	0.00
26/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	5080	3523	5080	3523	0.00
26/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	44716	55721	44716	55721	0.00
26/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	11143	8932	11143	8932	0.00
26/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	79534	89603	79534	89603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1300	863	1300	863	0.00
26/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	70914	83040	70914	83040	0.00
26/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	5509	4281	5509	4281	0.00
26/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	104771	115824	104771	115824	0.00
26/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	214	139	214	139	0.00
26/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	100914	113401	100914	113401	0.00
26/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2640	2008	2640	2008	0.00
26/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	133914	145562	133914	145562	0.00
26/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	26	17	26	17	0.00
26/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	132969	145522	132969	145522	0.00
26/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1139	849	1139	849	0.00
26/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	165612	177602	165612	177602	0.00
26/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	1	2	1	0.00
26/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	166395	178956	166395	178956	0.00
26/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	438	321	438	321	0.00
26/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	199351	211514	199351	211514	0.00
26/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	201103	213666	201103	213666	0.00
26/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	71943	61169	71943	61169	0.00
26/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1848	3637	1848	3637	0.00
26/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	237131	249693	237131	249693	0.00
26/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	150	108	150	108	0.00
26/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	234796	247035	234796	247035	0.00
26/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	83840	75022	83840	75022	0.00
26/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	13362	16825	13362	16825	0.00
26/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	60295	54000	60295	54000	0.00
26/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	41104	46817	41104	46817	0.00
26/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	46599	41347	46599	41347	0.00
26/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	54969	61726	54969	61726	0.00
26/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	55672	50192	55672	50192	0.00
26/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	62443	68920	62443	68920	0.00
26/09/2006	R194 On 01-February-07			Bond Future	8.8300	8.8950	105.5422	105.4761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R194 On 03-May-07			Bond Future	8.8200	8.8480	102.7589	102.7341	0.00
26/09/2006	R194 On 02-August-07			Bond Future	8.7600	8.7690	105.0052	105.0003	0.00
26/09/2006	R194 On 02-November-06			Bond Future	8.7800	8.8650	103.3410	103.2304	0.00
26/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3607	3367	3607	3367	0.00
26/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4399	4819	4399	4819	0.00
26/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4830	4756	4830	4756	0.00
26/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5342	5517	5342	5517	0.00
26/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6150	6165	6150	6165	0.00
26/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6204	6269	6204	6269	0.00
26/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1337	1087	1337	1087	0.00
26/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3492	4349	3492	4349	0.00
26/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5615	5529	5615	5529	0.00
26/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4575	4738	4575	4738	0.00
26/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5822	5733	5822	5733	0.00
26/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4396	4555	4396	4555	0.00
26/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6705	6718	6705	6718	0.00
26/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5671	5733	5671	5733	0.00
26/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6035	5943	6035	5943	0.00
26/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4221	4377	4221	4377	0.00
26/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6848	6861	6848	6861	0.00
26/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5542	5604	5542	5604	0.00
26/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6993	7006	6993	7006	0.00
26/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5416	5477	5416	5477	0.00
26/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6929	6824	6929	6824	0.00
26/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3568	3712	3568	3712	0.00
26/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3354	3125	3354	3125	0.00
26/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4647	5080	4647	5080	0.00
26/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3110	2894	3110	2894	0.00
26/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4906	5350	4906	5350	0.00
26/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2441	2261	2441	2261	0.00
26/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5745	6226	5745	6226	0.00
26/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	926	746	926	746	0.00
26/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4317	5242	4317	5242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1119	905	1119	905	0.00
26/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3892	4784	3892	4784	0.00
26/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1536	1411	1536	1411	0.00
26/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7361	7897	7361	7897	0.00
26/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	298	236	298	236	0.00
26/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6785	7829	6785	7829	0.00
26/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	65	52	65	52	0.00
26/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9662	10754	9662	10754	0.00
26/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	883	805	883	805	0.00
26/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9239	9822	9239	9822	0.00
26/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9	7	9	7	0.00
26/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12728	13832	12728	13832	0.00
26/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	455	411	455	411	0.00
26/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11352	11968	11352	11968	0.00
26/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	243	219	243	219	0.00
26/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13688	14325	13688	14325	0.00
26/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
26/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15857	16963	15857	16963	0.00
26/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	121	109	121	109	0.00
26/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16126	16775	16126	16775	0.00
26/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19006	20112	19006	20112	0.00
26/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	56	51	56	51	0.00
26/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18630	19285	18630	19285	0.00
26/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22169	23275	22169	23275	0.00
26/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	25	22	25	22	0.00
26/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21176	21835	21176	21835	0.00
26/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25346	26452	25346	26452	0.00
26/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34960	36067	34960	36067	0.00
26/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31742	32848	31742	32848	0.00
26/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28537	29643	28537	29643	0.00
26/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	1	1	1	0.00
26/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28946	29607	28946	29607	0.00
26/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	4	3	4	3	0.00
26/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26341	27002	26341	27002	0.00
26/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	10	9	10	9	0.00
26/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23750	24410	23750	24410	0.00
26/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7592	7603	7592	7603	0.00
26/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4929	4989	4929	4989	0.00
26/09/2006	R201 On 01-February-07			Bond Future	8.5800	8.6840	102.0538	101.4828	0.00
26/09/2006	R201 On 03-May-07			Bond Future	8.5700	8.6710	104.2761	103.7342	0.00
26/09/2006	R201 On 02-August-07			Bond Future	8.5600	8.6580	102.1292	101.5997	0.00
26/09/2006	R201 On 02-November-06			Bond Future	8.5900	8.6900	104.2570	103.6504	26.00
26/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	21484	18833	21484	18833	0.00
26/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	17692	20750	17692	20750	0.00
26/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	29986	27306	29986	27306	0.00
26/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	22971	25709	22971	25709	0.00
26/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	34593	31928	34593	31928	0.00
26/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27040	29670	27040	29670	0.00
26/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	12396	9810	12396	9810	0.00
26/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	8636	12116	8636	12116	0.00
26/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	19941	17420	19941	17420	0.00
26/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	18977	22165	18977	22165	0.00
26/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	29229	26860	29229	26860	0.00
26/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	32489	35415	32489	35415	0.00
26/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	10813	8485	10813	8485	0.00
26/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	9943	13682	9943	13682	0.00
26/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	24744	21835	24744	21835	0.00
26/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15325	18126	15325	18126	0.00
26/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	31463	28692	31463	28692	0.00
26/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	21703	24351	21703	24351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	36017	33277	36017	33277	0.00
26/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	25783	28338	25783	28338	0.00
26/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	15914	12807	15914	12807	0.00
26/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6403	9362	6403	9362	0.00
26/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	32979	30119	32979	30119	0.00
26/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	20484	23042	20484	23042	0.00
26/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	37473	34659	37473	34659	0.00
26/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24567	27049	24567	27049	0.00
26/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	34009	30502	34009	30502	0.00
26/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	10700	12903	10700	12903	0.00
26/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	39435	36218	39435	36218	0.00
26/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16094	18296	16094	18296	0.00
26/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	26537	22259	26537	22259	0.00
26/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2834	4622	2834	4622	0.00
26/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	18458	16067	18458	16067	0.00
26/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	20333	23651	20333	23651	0.00
26/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9352	7277	9352	7277	0.00
26/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	11384	15375	11384	15375	0.00
26/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	17037	14776	17037	14776	0.00
26/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	21760	25209	21760	25209	0.00
26/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8016	6186	8016	6186	0.00
26/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	12961	17197	12961	17197	0.00
26/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	10932	9302	10932	9302	0.00
26/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	30054	34134	30054	34134	0.00
26/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3193	2371	3193	2371	0.00
26/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	22862	28107	22862	28107	0.00
26/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	954	691	954	691	0.00
26/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	35624	41426	35624	41426	0.00
26/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6407	5337	6407	5337	0.00
26/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	40190	44829	40190	44829	0.00
26/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3385	2755	3385	2755	0.00
26/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	52096	57176	52096	57176	0.00
26/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	201	145	201	145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	50151	56160	50151	56160	0.00
26/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	34	25	34	25	0.00
26/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	65550	71607	65550	71607	0.00
26/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1752	1404	1752	1404	0.00
26/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	65663	71026	65663	71026	0.00
26/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	4	3	4	3	0.00
26/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	81380	87445	81380	87445	0.00
26/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	835	660	835	660	0.00
26/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	80226	85760	80226	85760	0.00
26/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	365	285	365	285	0.00
26/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	95519	101148	95519	101148	0.00
26/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	97535	103600	97535	103600	0.00
26/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	113997	120063	113997	120063	0.00
26/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	38759	33637	38759	33637	0.00
26/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	1122	2067	1122	2067	0.00
26/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	146	113	146	113	0.00
26/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	111352	117029	111352	117029	0.00
26/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	44314	40292	44314	40292	0.00
26/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7361	9049	7361	9049	0.00
26/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	24489	22169	24489	22169	0.00
26/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	28550	31649	28550	31649	0.00
26/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	43610	40505	43610	40505	0.00
26/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20110	22300	20110	22300	0.00
26/09/2006	R203 On 01-February-07			Bond Future	8.5200	8.6240	101.3867	100.7025	0.00
26/09/2006	R203 On 03-May-07			Bond Future	8.5100	8.6100	99.4134	98.7583	0.00
26/09/2006	R203 On 02-August-07			Bond Future	8.5000	8.5950	101.5897	100.9370	0.00
26/09/2006	R203 On 02-November-06			Bond Future	8.5300	8.6280	99.2678	98.5603	0.00
26/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	19591	16257	19591	16257	0.00
26/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	14369	17877	14369	17877	0.00
26/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	28365	24768	28365	24768	0.00
26/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	15850	18803	15850	18803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	26457	23395	26457	23395	0.00
26/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	26192	29657	26192	29657	0.00
26/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	13898	10172	13898	10172	0.00
26/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5320	8670	5320	8670	0.00
26/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	21276	18320	21276	18320	0.00
26/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	22082	25677	22082	25677	0.00
26/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	11793	8491	11793	8491	0.00
26/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	6635	10408	6635	10408	0.00
26/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	17813	14697	17813	14697	0.00
26/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	15978	19703	15978	19703	0.00
26/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	9883	6999	9883	6999	0.00
26/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	8159	12351	8159	12351	0.00
26/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	25509	21526	25509	21526	0.00
26/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	10220	13079	10220	13079	0.00
26/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	33391	29810	33391	29810	0.00
26/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20003	22949	20003	22949	0.00
26/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	18642	14094	18642	14094	0.00
26/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3274	5801	3274	5801	0.00
26/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	30318	26562	30318	26562	0.00
26/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	14509	17304	14509	17304	0.00
26/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	35266	31557	35266	31557	0.00
26/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	18633	21451	18633	21451	0.00
26/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	32339	28427	32339	28427	0.00
26/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	13253	15891	13253	15891	0.00
26/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	37196	33359	37196	33359	0.00
26/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17333	20023	17333	20023	0.00
26/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	21467	17916	21467	17916	0.00
26/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	12875	16165	12875	16165	0.00
26/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	16136	13235	16136	13235	0.00
26/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	17703	21644	17703	21644	0.00
26/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	8173	5695	8173	5695	0.00
26/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	9900	14497	9900	14497	0.00
26/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	37116	32143	37116	32143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5355	7223	5355	7223	0.00
26/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2533	1638	2533	1638	0.00
26/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	21761	27941	21761	27941	0.00
26/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9270	7378	9270	7378	0.00
26/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	28084	33035	28084	33035	0.00
26/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4775	3686	4775	3686	0.00
26/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	41240	46992	41240	46992	0.00
26/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	514	316	514	316	0.00
26/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	37659	44536	37659	44536	0.00
26/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2180	1633	2180	1633	0.00
26/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	56708	63002	56708	63002	0.00
26/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	64	39	64	39	0.00
26/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	55553	62603	55553	62603	0.00
26/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	873	635	873	635	0.00
26/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	73888	80491	73888	80491	0.00
26/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	5	3	5	3	0.00
26/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	74276	81349	74276	81349	0.00
26/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	304	215	304	215	0.00
26/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	92240	98993	92240	98993	0.00
26/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	93505	100580	93505	100580	0.00
26/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	113200	120275	113200	120275	0.00
26/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	154029	161105	154029	161105	0.00
26/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	133371	140446	133371	140446	0.00
26/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	3	5	3	0.00
26/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	151434	158274	151434	158274	0.00
26/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	23	16	23	16	0.00
26/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	131155	137989	131155	137989	0.00
26/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	91	63	91	63	0.00
26/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	111396	118209	111396	118209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	41068	36560	41068	36560	0.00
26/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9014	11057	9014	11057	0.00
26/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	45430	41104	45430	41104	0.00
26/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	12787	14988	12787	14988	0.00
26/09/2006	R204 On 01-February-07			Bond Future	8.4900	8.5890	97.4109	96.6864	0.00
26/09/2006	R204 On 03-May-07			Bond Future	8.4800	8.5760	99.5349	98.8324	0.00
26/09/2006	R204 On 02-August-07			Bond Future	8.4600	8.5630	97.6652	96.9705	0.00
26/09/2006	R204 On 02-November-06			Bond Future	8.4900	8.5960	99.3364	98.5893	0.00
26/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	29102	25566	29102	25566	0.00
26/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	21071	24781	21071	24781	0.00
26/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	34775	31511	34775	31511	0.00
26/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	33137	36898	33137	36898	0.00
26/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	40889	37554	40889	37554	0.00
26/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	38355	41967	38355	41967	0.00
26/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	17041	13556	17041	13556	0.00
26/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9282	13268	9282	13268	0.00
26/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	27071	23700	27071	23700	0.00
26/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	22615	26489	22615	26489	0.00
26/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	14918	11762	14918	11762	0.00
26/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	10774	15089	10774	15089	0.00
26/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	35594	31580	35594	31580	0.00
26/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	16949	20181	16949	20181	0.00
26/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	42155	38423	42155	38423	0.00
26/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	26426	29720	26426	29720	0.00
26/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	48098	44371	48098	44371	0.00
26/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	31646	34867	31646	34867	0.00
26/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	24233	19785	24233	19785	0.00
26/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5738	8761	5738	8761	0.00
26/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	44121	40273	44121	40273	0.00
26/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	24913	28091	24913	28091	0.00
26/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	49999	46175	49999	46175	0.00
26/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	30110	33234	30110	33234	0.00
26/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	46134	42171	46134	42171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	23464	26527	23464	26527	0.00
26/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	51938	48018	51938	48018	0.00
26/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	28629	31656	28629	31656	0.00
26/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	31200	27503	31200	27503	0.00
26/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	19614	23162	19614	23162	0.00
26/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	19308	15495	19308	15495	0.00
26/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	7951	11610	7951	11610	0.00
26/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25113	21906	25113	21906	0.00
26/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	24248	28287	24248	28287	0.00
26/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	12946	10116	12946	10116	0.00
26/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	12436	17076	12436	17076	0.00
26/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	47752	43020	47752	43020	0.00
26/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	11769	14283	11769	14283	0.00
26/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	38406	32638	38406	32638	0.00
26/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2378	4082	2378	4082	0.00
26/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	16602	14218	16602	14218	0.00
26/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	33971	38833	33971	38833	0.00
26/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5515	4130	5515	4130	0.00
26/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	23457	29543	23457	29543	0.00
26/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1761	1277	1761	1277	0.00
26/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	38636	45622	38636	45622	0.00
26/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10072	8449	10072	8449	0.00
26/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	46142	51765	46142	51765	0.00
26/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5509	4517	5509	4517	0.00
26/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	60762	67015	60762	67015	0.00
26/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	397	284	397	284	0.00
26/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	56699	64056	56699	64056	0.00
26/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2943	2375	2943	2375	0.00
26/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	77871	84549	77871	84549	0.00
26/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	69	50	69	50	0.00
26/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	76307	83760	76307	83760	0.00
26/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	8	6	8	6	0.00
26/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	96707	104176	96707	104176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1447	1151	1447	1151	0.00
26/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	96560	103510	96560	103510	0.00
26/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
26/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	117700	125171	117700	125171	0.00
26/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	652	511	652	511	0.00
26/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	116474	123580	116474	123580	0.00
26/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	161384	168855	161384	168855	0.00
26/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	139256	146727	139256	146727	0.00
26/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	100	77	100	77	0.00
26/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	158972	166195	158972	166195	0.00
26/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	267	208	267	208	0.00
26/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	137337	144523	137337	144523	0.00
26/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	54631	50218	54631	50218	0.00
26/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	18283	20895	18283	20895	0.00
26/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	60062	55764	60062	55764	0.00
26/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	23236	25885	23236	25885	0.00
26/09/2006	R207 On 01-February-07			Bond Future	8.4600	8.5600	91.0400	90.3023	0.00
26/09/2006	R207 On 03-May-07			Bond Future	8.4500	8.5480	93.0278	92.3107	0.00
26/09/2006	R207 On 02-August-07			Bond Future	8.4400	8.5370	91.4168	90.6992	0.00
26/09/2006	R207 On 02-November-06			Bond Future	8.4600	8.5690	92.7118	91.9457	0.00
26/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	21845	18175	21845	18175	0.00
26/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	15188	18895	15188	18895	0.00
26/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	26445	22980	26445	22980	0.00
26/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	22707	26412	22707	26412	0.00
26/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	31000	27444	31000	27444	0.00
26/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	26444	30064	26444	30064	0.00
26/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	9536	5486	9536	5486	0.00
26/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	3254	6866	3254	6866	0.00
26/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	19925	16485	19925	16485	0.00
26/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	16877	20815	16877	20815	0.00
26/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	7292	3974	7292	3974	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	4655	8999	4655	8999	0.00
26/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	25987	21859	25987	21859	0.00
26/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	12169	15417	12169	15417	0.00
26/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	34348	30221	34348	30221	0.00
26/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	16423	19467	16423	19467	0.00
26/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	38704	34587	38704	34587	0.00
26/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	20106	23165	20106	23165	0.00
26/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	14923	9491	14923	9491	0.00
26/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	1413	3642	1413	3642	0.00
26/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	30511	25935	30511	25935	0.00
26/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	9608	12410	9608	12410	0.00
26/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	21178	14683	21178	14683	0.00
26/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	517	1683	517	1683	0.00
26/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	36496	32207	36496	32207	0.00
26/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	15072	17955	15072	17955	0.00
26/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	40773	36518	40773	36518	0.00
26/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	18710	21632	18710	21632	0.00
26/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	38709	34261	38709	34261	0.00
26/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	13805	16528	13805	16528	0.00
26/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	42896	38505	42896	38505	0.00
26/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	17387	20173	17387	20173	0.00
26/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	23867	19967	23867	19967	0.00
26/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	13619	17096	13619	17096	0.00
26/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	12095	7327	12095	7327	0.00
26/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	2188	5082	2188	5082	0.00
26/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	18108	14898	18108	14898	0.00
26/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	18690	22857	18690	22857	0.00
26/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	5391	2779	5391	2779	0.00
26/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	6420	11469	6420	11469	0.00
26/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11891	9559	11891	9559	0.00
26/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	27192	32236	27192	32236	0.00
26/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1088	448	1088	448	0.00
26/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	16981	24001	16981	24001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6404	4997	6404	4997	0.00
26/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	40561	46531	40561	46531	0.00
26/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	51	17	51	17	0.00
26/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	34994	42620	34994	42620	0.00
26/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3077	2331	3077	2331	0.00
26/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	56614	63245	56614	63245	0.00
26/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	0	1	0	0.00
26/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	54531	62191	54531	62191	0.00
26/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1304	960	1304	960	0.00
26/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	74763	81796	74763	81796	0.00
26/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	74672	82334	74672	82334	0.00
26/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	95387	103048	95387	103048	0.00
26/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	483	346	483	346	0.00
26/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	94421	101661	94421	101661	0.00
26/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	155	108	155	108	0.00
26/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	115147	122477	115147	122477	0.00
26/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	116692	124353	116692	124353	0.00
26/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	138607	146268	138607	146268	0.00
26/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	38214	30658	38214	30658	0.00
26/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	18	123	18	123	0.00
26/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	43	29	43	29	0.00
26/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	136682	144045	136682	144045	0.00
26/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	43257	37679	43257	37679	0.00
26/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	4978	6777	4978	6777	0.00
26/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	10	7	10	7	0.00
26/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	158908	166282	158908	166282	0.00
26/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	48163	43113	48163	43113	0.00
26/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	9520	11642	9520	11642	0.00
26/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	51896	46986	51896	46986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	12782	15049	12782	15049	0.00
27/09/2006	GOVI On 01-February-07			jGovi	244.0600	242.4440	244.0630	242.4440	0.00
27/09/2006	GOVI On 03-May-07			jGovi	249.3000	247.7230	249.2980	247.7230	0.00
27/09/2006	GOVI On 02-August-07			jGovi	254.6300	253.1340	254.6340	253.1340	0.00
27/09/2006	GOVI On 02-November-06			jGovi	239.0000	237.3970	238.9990	237.3970	901.00
27/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	140713	124647	140713	124647	0.00
27/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	83	207	83	207	0.00
27/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	143659	128406	143659	128406	0.00
27/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	679	1176	679	1176	0.00
27/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	143420	129387	143420	129387	0.00
27/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	2080	3047	2080	3047	0.00
27/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	90002	74048	90002	74048	0.00
27/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	12	78	12	78	0.00
27/09/2006	J153 On 31-August-10			jSwap	8.9800	9.1600	0.0491	0.0550	0.00
27/09/2006	J157 On 15-September-15			jSwap	8.8500	9.0140	0.0247	0.0143	0.00
27/09/2006	J186 On 21-December-26			jSwap	8.5600	8.7260	0.1029	0.1177	0.00
27/09/2006	J194 On 28-February-08			jSwap	8.9900	9.0790	0.0205	0.0218	0.00
27/09/2006	J201 On 22-December-14			jSwap	8.8200	8.9760	0.0790	0.0881	0.00
27/09/2006	J203 On 15-September-17			jSwap	8.7800	8.9410	0.0890	0.0994	0.00
27/09/2006	J204 On 21-December-18			jSwap	8.7000	8.8540	0.0915	0.1027	0.00
27/09/2006	J207 On 15-January-20			jSwap	8.6800	8.8390	0.0537	0.0660	0.00
27/09/2006	JBAR On 21-December-05			jBar	8.3100	8.3130	0.0000	0.0000	0.00
27/09/2006	JFRA On 01-February-07			jFra	9.0300	9.0960	0.0220	0.0222	0.00
27/09/2006	JFRA On 07-February-08			jFra	9.0300	9.1920	0.0220	0.0224	0.00
27/09/2006	JFRA On 03-May-07			jFra	9.1600	9.2650	0.0223	0.0226	0.00
27/09/2006	JFRA On 02-August-07			jFra	9.1000	9.2560	0.0222	0.0226	0.00
27/09/2006	JFRA On 02-November-06			jFra	8.6800	8.7060	0.0212	0.0212	0.00
27/09/2006	JFRA On 01-November-07			jFra	9.0300	9.1960	0.0237	0.0241	0.00
27/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3764	3921	3764	3921	0.00
27/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	36	30	36	30	0.00
27/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25174	25397	25174	25397	0.00
27/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21427	21262	21427	21262	0.00
27/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4145	4384	4145	4384	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	101	83	101	83	0.00
27/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4121	4449	4121	4449	0.00
27/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	211	169	211	169	0.00
27/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4105	4163	4105	4163	0.00
27/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
27/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4360	4725	4360	4725	0.00
27/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	344	281	344	281	0.00
27/09/2006	JN02 On 01-February-07			jNote	9.0100	9.1720	0.1641	0.1669	0.00
27/09/2006	JN02 On 03-May-07			jNote	8.9800	9.1750	0.1637	0.1669	0.00
27/09/2006	JN02 On 02-August-07			jNote	8.9400	9.1540	0.1630	0.1666	0.00
27/09/2006	JN02 On 02-November-06			jNote	8.9800	9.1170	0.1638	0.1661	0.00
27/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11846	13423	11846	13423	0.00
27/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	11684	10296	11684	10296	0.00
27/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13148	14787	13148	14787	0.00
27/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17998	16153	17998	16153	0.00
27/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	15714	17536	15714	17536	0.00
27/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21368	19285	21368	19285	0.00
27/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	31733	34086	31733	34086	0.00
27/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	116	82	116	82	0.00
27/09/2006	JN05 On 01-February-07			jNote	8.9000	9.1020	0.3559	0.3623	0.00
27/09/2006	JN05 On 03-May-07			jNote	8.8800	9.0920	0.3553	0.3619	0.00
27/09/2006	JN05 On 02-August-07			jNote	8.8600	9.0710	0.3545	0.3613	0.00
27/09/2006	JN05 On 02-November-06			jNote	8.8900	9.0880	0.3558	0.3621	0.00
27/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	6128	9132	6128	9132	0.00
27/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	20167	15026	20167	15026	0.00
27/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	9264	12555	9264	12555	0.00
27/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	23988	18847	23988	18847	0.00
27/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	11669	15100	11669	15100	0.00
27/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	27445	22231	27445	22231	0.00
27/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	65739	73236	65739	73236	0.00
27/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/09/2006	JN10 On 01-February-07			jNote	8.7200	8.8870	0.5756	0.5821	0.00
27/09/2006	JN10 On 03-May-07			jNote	8.7000	8.8690	0.5747	0.5812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	JN10 On 02-August-07			jNote	8.6700	8.8440	0.5736	0.5802	0.00
27/09/2006	JN10 On 02-November-06			jNote	8.7300	8.8900	0.5762	0.5825	0.00
27/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	4850	8520	4850	8520	0.00
27/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	23337	15923	23337	15923	0.00
27/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	7603	11599	7603	11599	0.00
27/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	27491	20187	27491	20187	0.00
27/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	9664	13807	9664	13807	0.00
27/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	31429	24043	31429	24043	0.00
27/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	97578	107464	97578	107464	0.00
27/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/09/2006	JROD On 31-January-07			jRod	8.2100	8.2150	0.0012	0.0012	0.00
27/09/2006	JROD On 28-February-07			jRod	8.4500	8.4460	0.0023	0.0023	0.00
27/09/2006	JROD On 30-March-07			jRod	8.2900	8.2870	0.0023	0.0023	0.00
27/09/2006	JROD On 30-April-07			jRod	8.5200	8.5180	0.0040	0.0039	0.00
27/09/2006	JROD On 31-May-07			jRod	8.7200	8.7160	0.0054	0.0053	0.00
27/09/2006	JROD On 29-September-06			jRod	7.5000	7.4970	0.0010	0.0010	0.00
27/09/2006	JROD On 31-October-06			jRod	7.7300	7.7390	0.0005	0.0005	0.00
27/09/2006	JROD On 30-November-06			jRod	7.9900	7.9960	0.0002	0.0002	0.00
27/09/2006	JROD On 29-December-06			jRod	7.9100	7.9170	0.0002	0.0002	0.00
27/09/2006	R153 On 01-February-07			Bond Future	8.4400	8.5960	119.4757	118.9622	0.00
27/09/2006	R153 On 03-May-07			Bond Future	8.4100	8.5710	115.4312	114.9471	0.00
27/09/2006	R153 On 02-August-07			Bond Future	8.3800	8.5350	117.9047	117.4598	0.00
27/09/2006	R153 On 02-November-06			Bond Future	8.4900	8.6310	116.8319	116.3502	408.00
27/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13312	10688	13312	10688	0.00
27/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	9678	12189	9678	12189	0.00
27/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16125	13694	16125	13694	0.00
27/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	13456	15866	13456	15866	0.00
27/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	19712	17435	19712	17435	0.00
27/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16260	18431	16260	18431	0.00
27/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7141	4853	7141	4853	0.00
27/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	5138	7667	5138	7667	0.00
27/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17387	14314	17387	14314	0.00
27/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	7244	9305	7244	9305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	19514	16765	19514	16765	0.00
27/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	10740	12832	10740	12832	0.00
27/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11664	8543	11664	8543	0.00
27/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	2727	4424	2727	4424	0.00
27/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	22824	20323	22824	20323	0.00
27/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	13694	15642	13694	15642	0.00
27/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23193	19622	23193	19622	0.00
27/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	4979	6543	4979	6543	0.00
27/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	20419	17592	20419	17592	0.00
27/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10126	12140	10126	12140	0.00
27/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	21347	18443	21347	18443	0.00
27/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	9537	11473	9537	11473	0.00
27/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	23643	21087	23643	21087	0.00
27/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	13100	14992	13100	14992	0.00
27/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	24479	21867	24479	21867	0.00
27/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12524	14361	12524	14361	0.00
27/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	18633	14703	18633	14703	0.00
27/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1105	1993	1105	1993	0.00
27/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12376	9870	12376	9870	0.00
27/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	10378	13006	10378	13006	0.00
27/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11471	9082	11471	9082	0.00
27/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	11110	13856	11110	13856	0.00
27/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	6191	4120	6191	4120	0.00
27/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	5929	8676	5929	8676	0.00
27/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	2617	1545	2617	1545	0.00
27/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	11114	14860	11114	14860	101.00
27/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	5319	3462	5319	3462	0.00
27/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	6802	9763	6802	9763	0.00
27/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8217	6306	8217	6306	0.00
27/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	14438	17662	14438	17662	0.00
27/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5038	3698	5038	3698	0.00
27/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	19554	23349	19554	23349	0.00
27/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	825	423	825	423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	18167	22582	18167	22582	0.00
27/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2795	1947	2795	1947	0.00
27/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	25683	29970	25683	29970	0.00
27/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	179	78	179	78	0.00
27/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	26451	31168	26451	31168	0.00
27/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1524	1018	1524	1018	0.00
27/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	32861	37490	32861	37490	0.00
27/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	31	12	31	12	0.00
27/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	35321	40119	35321	40119	0.00
27/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	770	492	770	492	0.00
27/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	40634	45491	40634	45491	0.00
27/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4	1	4	1	0.00
27/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44399	49214	44399	49214	0.00
27/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	359	219	359	219	0.00
27/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	48830	53825	48830	53825	0.00
27/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	53590	58408	53590	58408	0.00
27/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	61	34	61	34	0.00
27/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	65984	71092	65984	71092	0.00
27/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	154	90	154	90	0.00
27/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	57310	62381	57310	62381	0.00
27/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29613	25636	29613	25636	0.00
27/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3402	4560	3402	4560	0.00
27/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	62875	67692	62875	67692	0.00
27/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	72251	77068	72251	77068	0.00
27/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26437	22022	26437	22022	0.00
27/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	401	803	401	803	0.00
27/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	25278	22073	25278	22073	0.00
27/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7425	9061	7425	9061	0.00
27/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	27976	25149	27976	25149	0.00
27/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10398	12020	10398	12020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R157 On 01-February-07			Bond Future	8.4400	8.5880	135.8578	134.7955	0.00
27/09/2006	R157 On 03-May-07			Bond Future	8.4300	8.5760	131.9420	130.8968	0.00
27/09/2006	R157 On 02-August-07			Bond Future	8.4100	8.5590	134.7660	133.7591	0.00
27/09/2006	R157 On 02-November-06			Bond Future	8.4600	8.5870	132.9344	131.9834	45.00
27/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	31359	25635	31359	25635	0.00
27/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	19880	24779	19880	24779	0.00
27/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	35309	30033	35309	30033	0.00
27/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	30175	35350	30175	35350	0.00
27/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	42817	37657	42817	37657	0.00
27/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	36776	41686	36776	41686	0.00
27/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	18786	13498	18786	13498	0.00
27/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	8326	12548	8326	12548	0.00
27/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	33538	27580	33538	27580	0.00
27/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	18500	23165	18500	23165	0.00
27/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	42922	36937	42922	36937	0.00
27/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	23859	28325	23859	28325	0.00
27/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	50110	44402	50110	44402	0.00
27/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	30480	34842	30480	34842	0.00
27/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	21197	15498	21197	15498	20.00
27/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	7094	10905	7094	10905	20.00
27/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	9063	6665	9063	6665	250.00
27/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	48831	57056	48831	57056	0.00
27/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	23370	18615	23370	18615	150.00
27/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	26261	32130	26261	32130	0.00
27/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	81659	72654	81659	72654	0.00
27/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	4754	6372	4754	6372	150.00
27/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	26410	19940	26410	19940	0.00
27/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	5062	8102	5062	8102	0.00
27/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	38093	31682	38093	31682	0.00
27/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	15975	20187	15975	20187	0.00
27/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	44953	38794	44953	38794	0.00
27/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	22439	26732	22439	26732	0.00
27/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	52031	46188	52031	46188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	29035	33261	29035	33261	0.00
27/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	47034	40703	47034	40703	0.00
27/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	21082	25202	21082	25202	0.00
27/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	39888	33436	39888	33436	0.00
27/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	13536	17154	13536	17154	0.00
27/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	50647	43225	50647	43225	0.00
27/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	11060	14260	11060	14260	0.00
27/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	55829	48833	55829	48833	0.00
27/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	16248	19703	16248	19703	0.00
27/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	41246	33290	41246	33290	0.00
27/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	2024	3577	2024	3577	0.00
27/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	29249	23763	29249	23763	0.00
27/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	21343	26479	21343	26479	0.00
27/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	16518	11653	16518	11653	0.00
27/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	9716	14360	9716	14360	0.00
27/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	460	216	460	216	0.00
27/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	54107	63373	54107	63373	171.00
27/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	14403	9966	14403	9966	0.00
27/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	11271	16345	11271	16345	100.00
27/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	27211	21966	27211	21966	0.00
27/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	22890	28268	22890	28268	0.00
27/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	18195	14182	18195	14182	0.00
27/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	32005	38615	32005	38615	0.00
27/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	6281	3895	6281	3895	0.00
27/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	21716	28840	21716	28840	0.00
27/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2055	1120	2055	1120	0.00
27/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	36413	44988	36413	44988	0.00
27/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	11291	8456	11291	8456	0.00
27/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	43573	51361	43573	51361	0.00
27/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	6307	4503	6307	4503	0.00
27/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	57409	66228	57409	66228	0.00
27/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	81	33	81	33	0.00
27/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	73390	82852	73390	82852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3454	2371	3454	2371	0.00
27/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	73732	83272	73732	83272	0.00
27/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	10	4	10	4	0.00
27/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	93362	102866	93362	102866	0.00
27/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1749	1152	1749	1152	0.00
27/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	91566	101593	91566	101593	0.00
27/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	134616	144126	134616	144126	0.00
27/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
27/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	113786	123295	113786	123295	0.00
27/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	57484	48662	57484	48662	0.00
27/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	722	1410	722	1410	0.00
27/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	74195	64945	74195	64945	0.00
27/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	220	480	220	480	0.00
27/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	90926	81503	90926	81503	0.00
27/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	60	147	60	147	0.00
27/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	815	515	815	515	0.00
27/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	110543	120866	110543	120866	0.00
27/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	64299	56049	64299	56049	0.00
27/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	7561	9934	7561	9934	0.00
27/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	78716	69822	78716	69822	0.00
27/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	5142	6870	5142	6870	0.00
27/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	93572	84188	93572	84188	0.00
27/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	3467	4706	3467	4706	0.00
27/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	12449	8443	12449	8443	0.00
27/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	13002	18507	13002	18507	0.00
27/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	62199	55699	62199	55699	0.00
27/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	22544	26113	22544	26113	0.00
27/09/2006	R186 On 01-February-07			Bond Future	8.1900	8.3380	123.8404	122.1499	0.00
27/09/2006	R186 On 03-May-07			Bond Future	8.1800	8.3250	126.4973	124.8143	0.00
27/09/2006	R186 On 02-August-07			Bond Future	8.1600	8.3110	123.9029	122.2275	0.00
27/09/2006	R186 On 02-November-06			Bond Future	8.2000	8.3450	126.4607	124.8073	59.00
27/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	43349	34481	43349	34481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	30693	38729	30693	38729	0.00
27/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	55240	46599	55240	46599	0.00
27/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	46780	54969	46780	54969	0.00
27/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	64428	55672	64428	55672	0.00
27/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	54445	62443	54445	62443	0.00
27/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	25061	16480	25061	16480	0.00
27/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	13586	21539	13586	21539	0.00
27/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	57538	47121	57538	47121	0.00
27/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	22774	29262	22774	29262	0.00
27/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	67210	57404	67210	57404	0.00
27/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	36625	43648	36625	43648	0.00
27/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	76135	66389	76135	66389	0.00
27/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	44165	51173	44165	51173	0.00
27/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	40605	29154	40605	29154	0.00
27/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	6891	11974	6891	11974	0.00
27/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	73631	63259	73631	63259	0.00
27/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	32213	38671	32213	38671	0.00
27/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	79212	69223	79212	69223	0.00
27/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	41840	48605	41840	48605	0.00
27/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	82345	72117	82345	72117	0.00
27/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	39609	46135	39609	46135	0.00
27/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	76598	64492	76598	64492	0.00
27/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	15064	19863	15064	19863	0.00
27/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	63165	49092	63165	49092	0.00
27/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	2527	4988	2527	4988	0.00
27/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	87253	75805	87253	75805	0.00
27/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	24618	30001	24618	30001	0.00
27/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	95411	84258	95411	84258	0.00
27/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	31585	37186	31585	37186	0.00
27/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	40056	31602	40056	31602	0.00
27/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	33025	41476	33025	41476	0.00
27/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	21704	13910	21704	13910	0.00
27/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	15889	24630	15889	24630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	37011	28977	37011	28977	0.00
27/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	35646	44516	35646	44516	0.00
27/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	18660	11659	18660	11659	0.00
27/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	18545	28079	18545	28079	0.00
27/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	26074	19742	26074	19742	0.00
27/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	47778	58351	47778	58351	0.00
27/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	9112	5080	9112	5080	0.00
27/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	32213	44716	32213	44716	0.00
27/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15445	11143	15445	11143	0.00
27/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	66930	79534	66930	79534	0.00
27/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	2755	1300	2755	1300	0.00
27/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	55834	70914	55834	70914	0.00
27/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8087	5509	8087	5509	0.00
27/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	90445	104771	90445	104771	0.00
27/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	549	214	549	214	0.00
27/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	84715	100914	84715	100914	0.00
27/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4069	2640	4069	2640	0.00
27/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	118438	133914	118438	133914	0.00
27/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	79	26	79	26	0.00
27/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	116488	132969	116488	132969	0.00
27/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1846	1139	1846	1139	0.00
27/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	149414	165612	149414	165612	0.00
27/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	7	2	7	2	0.00
27/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	149866	166395	149866	166395	0.00
27/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	749	438	749	438	0.00
27/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	182757	199351	182757	199351	0.00
27/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	184569	201103	184569	201103	0.00
27/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	87455	71943	87455	71943	0.00
27/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	827	1848	827	1848	0.00
27/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	220596	237131	220596	237131	0.00
27/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	270	150	270	150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	218012	234796	218012	234796	0.00
27/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	97289	83840	97289	83840	0.00
27/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	9906	13362	9906	13362	0.00
27/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	70386	60295	70386	60295	0.00
27/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	34365	41104	34365	41104	0.00
27/09/2006	R194 On 01-February-07			Bond Future	8.6400	8.8290	105.7308	105.5422	0.00
27/09/2006	R194 On 03-May-07			Bond Future	8.6100	8.8160	102.9175	102.7589	0.00
27/09/2006	R194 On 02-August-07			Bond Future	8.5500	8.7600	105.1219	105.0052	0.00
27/09/2006	R194 On 02-November-06			Bond Future	8.6200	8.7750	103.5344	103.3410	0.00
27/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4550	3607	4550	3607	0.00
27/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3456	4399	3456	4399	0.00
27/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5629	4830	5629	4830	0.00
27/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4556	5342	4556	5342	0.00
27/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6743	6150	6743	6150	0.00
27/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5630	6204	5630	6204	0.00
27/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2114	1337	2114	1337	0.00
27/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2336	3492	2336	3492	0.00
27/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6491	5615	6491	5615	0.00
27/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3866	4575	3866	4575	0.00
27/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6718	5822	6718	5822	0.00
27/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3705	4396	3705	4396	0.00
27/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7330	6705	7330	6705	0.00
27/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5129	5671	5129	5671	0.00
27/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6949	6035	6949	6035	0.00
27/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3549	4221	3549	4221	0.00
27/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7482	6848	7482	6848	0.00
27/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5009	5542	5009	5542	0.00
27/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7635	6993	7635	6993	0.00
27/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4890	5416	4890	5416	0.00
27/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7917	6929	7917	6929	0.00
27/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2971	3568	2971	3568	0.00
27/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4258	3354	4258	3354	0.00
27/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3666	4647	3666	4647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3976	3110	3976	3110	0.00
27/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3886	4906	3886	4906	0.00
27/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3192	2441	3192	2441	0.00
27/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4609	5745	4609	5745	0.00
27/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1542	926	1542	926	0.00
27/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	2999	4317	2999	4317	0.00
27/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1814	1119	1814	1119	0.00
27/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	2654	3892	2654	3892	0.00
27/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2095	1536	2095	1536	0.00
27/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6034	7361	6034	7361	0.00
27/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	577	298	577	298	0.00
27/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5130	6785	5130	6785	0.00
27/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	152	65	152	65	0.00
27/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7814	9662	7814	9662	0.00
27/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1267	883	1267	883	0.00
27/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7737	9239	7737	9239	0.00
27/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	25	9	25	9	0.00
27/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10811	12728	10811	12728	0.00
27/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	693	455	693	455	0.00
27/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9703	11352	9703	11352	0.00
27/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	386	243	386	243	0.00
27/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11945	13688	11945	13688	0.00
27/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	4	1	4	1	0.00
27/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	13925	15857	13925	15857	0.00
27/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	201	121	201	121	0.00
27/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14320	16126	14320	16126	0.00
27/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17072	19006	17072	19006	0.00
27/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	98	56	98	56	0.00
27/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16786	18630	16786	18630	0.00
27/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20235	22169	20235	22169	0.00
27/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	45	25	45	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19311	21176	19311	21176	0.00
27/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23412	25346	23412	25346	0.00
27/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33027	34960	33027	34960	0.00
27/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29808	31742	29808	31742	0.00
27/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26603	28537	26603	28537	0.00
27/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	3	1	3	1	0.00
27/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27062	28946	27062	28946	0.00
27/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	7	4	7	4	0.00
27/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24459	26341	24459	26341	0.00
27/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	19	10	19	10	0.00
27/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21873	23750	21873	23750	0.00
27/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8266	7592	8266	7592	0.00
27/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4436	4929	4436	4929	0.00
27/09/2006	R201 On 01-February-07			Bond Future	8.4400	8.5830	102.8980	102.0538	0.00
27/09/2006	R201 On 03-May-07			Bond Future	8.4200	8.5730	105.1071	104.2761	0.00
27/09/2006	R201 On 02-August-07			Bond Future	8.4100	8.5600	102.9302	102.1292	0.00
27/09/2006	R201 On 02-November-06			Bond Future	8.4400	8.5850	105.0907	104.2570	26.00
27/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24523	19941	24523	19941	0.00
27/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	15117	18977	15117	18977	0.00
27/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	28694	24489	28694	24489	0.00
27/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	24444	28550	24444	28550	0.00
27/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	33336	29229	33336	29229	0.00
27/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	28586	32489	28586	32489	0.00
27/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	15525	10813	15525	10813	0.00
27/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	6319	9943	6319	9943	0.00
27/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26257	21484	26257	21484	0.00
27/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	14023	17692	14023	17692	0.00
27/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	34742	29986	34742	29986	0.00
27/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	19417	22971	19417	22971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	39146	34593	39146	34593	0.00
27/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	23582	27040	23582	27040	0.00
27/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	17466	12396	17466	12396	0.00
27/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	5368	8636	5368	8636	0.00
27/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29887	24744	29887	24744	0.00
27/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	12027	15325	12027	15325	0.00
27/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	36355	31463	36355	31463	0.00
27/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	18285	21703	18285	21703	0.00
27/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	40679	36017	40679	36017	0.00
27/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	22435	25783	22435	25783	0.00
27/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	21653	15914	21653	15914	0.00
27/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	3805	6403	3805	6403	0.00
27/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	38006	32979	38006	32979	0.00
27/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	17201	20484	17201	20484	0.00
27/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	42244	37473	42244	37473	0.00
27/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	21329	24567	21329	24567	0.00
27/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	39972	34009	39972	34009	0.00
27/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	8221	10700	8221	10700	0.00
27/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	44981	39435	44981	39435	0.00
27/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	13330	16094	13330	16094	0.00
27/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	33553	26537	33553	26537	0.00
27/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	1513	2834	1513	2834	0.00
27/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22846	18458	22846	18458	0.00
27/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	16278	20333	16278	20333	0.00
27/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	13696	9352	13696	9352	0.00
27/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	7392	11384	7392	11384	0.00
27/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21227	17037	21227	17037	0.00
27/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	17508	21760	17508	21760	0.00
27/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	11986	8016	11986	8016	0.00
27/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	8594	12961	8594	12961	0.00
27/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	14119	10932	14119	10932	0.00
27/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	24799	30054	24799	30054	0.00
27/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5369	3193	5369	3193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	16702	22862	16702	22862	0.00
27/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1841	954	1841	954	0.00
27/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	28173	35624	28173	35624	0.00
27/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8635	6407	8635	6407	0.00
27/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	33975	40190	33975	40190	0.00
27/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4790	3385	4790	3385	0.00
27/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	45059	52096	45059	52096	0.00
27/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	453	201	453	201	0.00
27/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	42066	50151	42066	50151	0.00
27/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	87	34	87	34	0.00
27/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	57267	65550	57267	65550	0.00
27/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2584	1752	2584	1752	0.00
27/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	58053	65663	58053	65663	0.00
27/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	12	4	12	4	0.00
27/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	73051	81380	73051	81380	0.00
27/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1285	835	1285	835	0.00
27/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	72234	80226	72234	80226	0.00
27/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	587	365	587	365	0.00
27/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	87299	95519	87299	95519	0.00
27/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
27/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	89199	97535	89199	97535	0.00
27/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	105660	113997	105660	113997	0.00
27/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	46512	38759	46512	38759	0.00
27/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	539	1122	539	1122	0.00
27/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	245	146	245	146	0.00
27/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	103009	111352	103009	111352	0.00
27/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	50941	44314	50941	44314	0.00
27/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	5546	7361	5546	7361	0.00
27/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	48807	43610	48807	43610	0.00
27/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	17297	20110	17297	20110	0.00
27/09/2006	R203 On 01-February-07			Bond Future	8.3700	8.5230	102.4284	101.3867	0.00
27/09/2006	R203 On 03-May-07			Bond Future	8.3600	8.5120	100.4477	99.4134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R203 On 02-August-07			Bond Future	8.3500	8.4960	102.5964	101.5897	0.00
27/09/2006	R203 On 02-November-06			Bond Future	8.3800	8.5250	100.2965	99.2678	0.00
27/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	21720	16136	21720	16136	0.00
27/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	12870	17703	12870	17703	0.00
27/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	26840	21276	26840	21276	0.00
27/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	17303	22082	17303	22082	0.00
27/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	31898	26457	31898	26457	0.00
27/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	21567	26192	21567	26192	0.00
27/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13858	8173	13858	8173	0.00
27/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	5299	9900	5299	9900	0.00
27/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	25831	19591	25831	19591	0.00
27/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	10193	14369	10193	14369	0.00
27/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	34921	28365	34921	28365	0.00
27/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	12062	15850	12062	15850	0.00
27/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	21328	13898	21328	13898	0.00
27/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	2464	5320	2464	5320	0.00
27/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	18676	11793	18676	11793	0.00
27/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	3231	6635	3231	6635	0.00
27/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	23728	17813	23728	17813	0.00
27/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	11476	15978	11476	15978	0.00
27/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	16180	9883	16180	9883	0.00
27/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	4170	8159	4170	8159	0.00
27/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	32679	25509	32679	25509	0.00
27/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	6973	10220	6973	10220	0.00
27/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	39619	33391	39619	33391	0.00
27/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	16164	20003	16164	20003	0.00
27/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	27018	18642	27018	18642	0.00
27/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1363	3274	1363	3274	0.00
27/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	37110	30318	37110	30318	0.00
27/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	10958	14509	10958	14509	0.00
27/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	41684	35266	41684	35266	0.00
27/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	14985	18633	14985	18633	0.00
27/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	39362	32339	39362	32339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	9932	13253	9932	13253	0.00
27/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	43800	37196	43800	37196	0.00
27/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	13870	17333	13870	17333	0.00
27/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	28027	21467	28027	21467	0.00
27/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	9018	12875	9018	12875	0.00
27/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	45585	37116	45585	37116	0.00
27/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	3407	5355	3407	5355	0.00
27/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	5238	2533	5238	2533	0.00
27/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	14180	21761	14180	21761	0.00
27/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13200	9270	13200	9270	0.00
27/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	21598	28084	21598	28084	0.00
27/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7237	4775	7237	4775	0.00
27/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	33285	41240	33285	41240	0.00
27/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1336	514	1336	514	0.00
27/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	28194	37659	28194	37659	0.00
27/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3535	2180	3535	2180	0.00
27/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	47646	56708	47646	56708	0.00
27/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	214	64	214	64	0.00
27/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	45416	55553	45416	55553	0.00
27/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1521	873	1521	873	0.00
27/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	64118	73888	64118	73888	0.00
27/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	20	5	20	5	0.00
27/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	64005	74276	64005	74276	0.00
27/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	571	304	571	304	0.00
27/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	82090	92240	82090	92240	0.00
27/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
27/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	83219	93505	83219	93505	0.00
27/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	102914	113200	102914	113200	0.00
27/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	143743	154029	143743	154029	0.00
27/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	123084	133371	123084	133371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	12	5	12	5	0.00
27/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	141024	151434	141024	151434	0.00
27/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	51	23	51	23	0.00
27/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	120766	131155	120766	131155	0.00
27/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	185	91	185	91	0.00
27/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	101073	111396	101073	111396	0.00
27/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	48939	41068	48939	41068	0.00
27/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	6543	9014	6543	9014	0.00
27/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	52738	45430	52738	45430	0.00
27/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	10028	12787	10028	12787	0.00
27/09/2006	R204 On 01-February-07			Bond Future	8.3400	8.4880	98.5081	97.4109	0.00
27/09/2006	R204 On 03-May-07			Bond Future	8.3300	8.4770	100.6199	99.5349	0.00
27/09/2006	R204 On 02-August-07			Bond Future	8.3100	8.4640	98.7307	97.6652	0.00
27/09/2006	R204 On 02-November-06			Bond Future	8.3500	8.4930	100.4239	99.3364	0.00
27/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	31087	25113	31087	25113	0.00
27/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	19251	24248	19251	24248	0.00
27/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	40664	34775	40664	34775	0.00
27/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	28176	33137	28176	33137	0.00
27/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	46703	40889	46703	40889	0.00
27/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	33514	38355	33514	38355	0.00
27/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	19088	12946	19088	12946	0.00
27/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	7704	12436	7704	12436	0.00
27/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	35568	29102	35568	29102	0.00
27/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	16565	21071	16565	21071	0.00
27/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	24119	17041	24119	17041	0.00
27/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	5485	9282	5485	9282	0.00
27/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	33295	27071	33295	27071	0.00
27/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	17866	22615	17866	22615	0.00
27/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	21538	14918	21538	14918	0.00
27/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	6520	10774	6520	10774	0.00
27/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	42750	35594	42750	35594	0.00
27/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	13133	16949	13133	16949	0.00
27/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	48753	42155	48753	42155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	22175	26426	22175	26426	0.00
27/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	54502	48098	54502	48098	0.00
27/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	27395	31646	27395	31646	0.00
27/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	32522	24233	32522	24233	0.00
27/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	3153	5738	3153	5738	0.00
27/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	50891	44121	50891	44121	0.00
27/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	20834	24913	20834	24913	0.00
27/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	56547	49999	56547	49999	0.00
27/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	26004	30110	26004	30110	0.00
27/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	53074	46134	53074	46134	0.00
27/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	19555	23464	19555	23464	0.00
27/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	58629	51938	58629	51938	0.00
27/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	24665	28629	24665	28629	0.00
27/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	37903	31200	37903	31200	0.00
27/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	15345	19614	15345	19614	0.00
27/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	26818	19308	26818	19308	0.00
27/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	4587	7951	4587	7951	0.00
27/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	55889	47752	55889	47752	0.00
27/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	8933	11769	8933	11769	0.00
27/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	48067	38406	48067	38406	0.00
27/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	1165	2378	1165	2378	0.00
27/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	21280	16602	21280	16602	0.00
27/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	27678	33971	27678	33971	0.00
27/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	9172	5515	9172	5515	0.00
27/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	16239	23457	16239	23457	0.00
27/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3385	1761	3385	1761	0.00
27/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29386	38636	29386	38636	0.00
27/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13456	10072	13456	10072	0.00
27/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	38555	46142	38555	46142	0.00
27/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7726	5509	7726	5509	0.00
27/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	52006	60762	52006	60762	0.00
27/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	899	397	899	397	0.00
27/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	46327	56699	46327	56699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4300	2943	4300	2943	0.00
27/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	68257	77871	68257	77871	0.00
27/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	182	69	182	69	0.00
27/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	65546	76307	65546	76307	0.00
27/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	26	8	26	8	0.00
27/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	85851	96707	85851	96707	0.00
27/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2207	1447	2207	1447	0.00
27/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	86349	96560	86349	96560	0.00
27/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	3	1	3	1	0.00
27/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	106828	117700	106828	117700	0.00
27/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1039	652	1039	652	0.00
27/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	105890	116474	105890	116474	0.00
27/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	150510	161384	150510	161384	0.00
27/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	128382	139256	128382	139256	0.00
27/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	174	100	174	100	0.00
27/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	148075	158972	148075	158972	0.00
27/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	447	267	447	267	0.00
27/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	126545	137337	126545	137337	0.00
27/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	62220	54631	62220	54631	0.00
27/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	15023	18283	15023	18283	0.00
27/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	67304	60062	67304	60062	0.00
27/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	19823	23236	19823	23236	0.00
27/09/2006	R207 On 01-February-07			Bond Future	8.3100	8.4580	92.1473	91.0400	0.00
27/09/2006	R207 On 03-May-07			Bond Future	8.3000	8.4480	94.1253	93.0278	0.00
27/09/2006	R207 On 02-August-07			Bond Future	8.2900	8.4360	92.4896	91.4168	0.00
27/09/2006	R207 On 02-November-06			Bond Future	8.3200	8.4640	93.7994	92.7118	0.00
27/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	24155	18108	24155	18108	0.00
27/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	13664	18690	13664	18690	0.00
27/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	32672	26445	32672	26445	0.00
27/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	17959	22707	17959	22707	0.00
27/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	37071	31000	37071	31000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	21787	26444	21787	26444	0.00
27/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	12042	5391	12042	5391	0.00
27/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	2194	6420	2194	6420	0.00
27/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	28574	21845	28574	21845	0.00
27/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	10844	15188	10844	15188	0.00
27/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	18018	9536	18018	9536	0.00
27/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	860	3254	860	3254	0.00
27/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	26316	19925	26316	19925	0.00
27/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	12196	16877	12196	16877	0.00
27/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	14918	7292	14918	7292	0.00
27/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1405	4655	1405	4655	0.00
27/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	33368	25987	33368	25987	0.00
27/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	8477	12169	8477	12169	0.00
27/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	41551	34348	41551	34348	0.00
27/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	12652	16423	12652	16423	0.00
27/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	45590	38704	45590	38704	0.00
27/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	16264	20106	16264	20106	0.00
27/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	24668	14923	24668	14923	0.00
27/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	281	1413	281	1413	0.00
27/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	38499	30511	38499	30511	0.00
27/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	6523	9608	6523	9608	0.00
27/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	31612	21178	31612	21178	0.00
27/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	75	517	75	517	0.00
27/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	43931	36496	43931	36496	0.00
27/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	11532	15072	11532	15072	0.00
27/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	47854	40773	47854	40773	0.00
27/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	15063	18710	15063	18710	0.00
27/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	46369	38709	46369	38709	0.00
27/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	10490	13805	10490	13805	0.00
27/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	50168	42896	50168	42896	0.00
27/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	13931	17387	13931	17387	0.00
27/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	30927	23867	30927	23867	0.00
27/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	9606	13619	9606	13619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	21285	12095	21285	12095	0.00
27/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	503	2188	503	2188	0.00
27/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	16548	11891	16548	11891	0.00
27/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	20775	27192	20775	27192	0.00
27/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3720	1088	3720	1088	0.00
27/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	8736	16981	8736	16981	0.00
27/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	9446	6404	9446	6404	0.00
27/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	32530	40561	32530	40561	0.00
27/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	336	51	336	51	0.00
27/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	24402	34994	24402	34994	0.00
27/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4835	3077	4835	3077	0.00
27/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	47299	56614	47299	56614	0.00
27/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	8	1	8	1	0.00
27/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	43662	54531	43662	54531	0.00
27/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2193	1304	2193	1304	0.00
27/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	64579	74763	64579	74763	0.00
27/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	63796	74672	63796	74672	0.00
27/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	84511	95387	84511	95387	0.00
27/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	872	483	872	483	0.00
27/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	83737	94421	83737	94421	0.00
27/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	301	155	301	155	0.00
27/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	104220	115147	104220	115147	0.00
27/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	105816	116692	105816	116692	0.00
27/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	127731	138607	127731	138607	0.00
27/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	49073	38214	49073	38214	0.00
27/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	18	1	18	0.00
27/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	90	43	90	43	0.00
27/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	125656	136682	125656	136682	0.00
27/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	52509	43257	52509	43257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	3157	4978	3157	4978	0.00
27/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	23	10	23	10	0.00
27/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	147848	158908	147848	158908	0.00
27/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	56648	48163	56648	48163	0.00
27/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	7031	9520	7031	9520	0.00
27/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	59883	51896	59883	51896	0.00
27/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	10042	12782	10042	12782	0.00
28/09/2006	GOVI On 01-February-07			jGovi	242.7000	244.0630	242.7030	244.0630	0.00
28/09/2006	GOVI On 03-May-07			jGovi	248.0100	249.2980	248.0080	249.2980	0.00
28/09/2006	GOVI On 02-August-07			jGovi	253.4500	254.6340	253.4470	254.6340	0.00
28/09/2006	GOVI On 02-November-06			jGovi	237.6400	238.9990	237.6400	238.9990	901.00
28/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	127200	140713	127200	140713	0.00
28/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	170	83	170	83	0.00
28/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	131124	143659	131124	143659	0.00
28/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1044	679	1044	679	0.00
28/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	132254	143420	132254	143420	0.00
28/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	2784	2080	2784	2080	0.00
28/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	76448	90002	76448	90002	0.00
28/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	48	12	48	12	0.00
28/09/2006	J153 On 31-August-10			jSwap	9.0500	8.9780	0.0515	0.0491	0.00
28/09/2006	J157 On 15-September-15			jSwap	8.9200	8.8460	0.0203	0.0247	0.00
28/09/2006	J186 On 21-December-26			jSwap	8.6100	8.5590	0.1070	0.1029	0.00
28/09/2006	J194 On 28-February-08			jSwap	9.0400	8.9850	0.0213	0.0205	0.00
28/09/2006	J201 On 22-December-14			jSwap	8.8800	8.8160	0.0827	0.0790	0.00
28/09/2006	J203 On 15-September-17			jSwap	8.8500	8.7800	0.0935	0.0890	0.00
28/09/2006	J204 On 21-December-18			jSwap	8.7600	8.6960	0.0960	0.0915	0.00
28/09/2006	J207 On 15-January-20			jSwap	8.7400	8.6770	0.0583	0.0537	0.00
28/09/2006	JBAR On 21-December-05			jBar	8.3200	8.3130	0.0000	0.0000	0.00
28/09/2006	JFRA On 01-February-07			jFra	9.0800	9.0290	0.0221	0.0220	0.00
28/09/2006	JFRA On 07-February-08			jFra	9.0800	9.0340	0.0221	0.0220	0.00
28/09/2006	JFRA On 03-May-07			jFra	9.2400	9.1590	0.0225	0.0223	0.00
28/09/2006	JFRA On 02-August-07			jFra	9.1700	9.1040	0.0223	0.0222	0.00
28/09/2006	JFRA On 02-November-06			jFra	8.6900	8.6820	0.0212	0.0212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	JFRA On 01-November-07			jFra	9.1300	9.0320	0.0239	0.0237	0.00
28/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3880	3764	3880	3764	0.00
28/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	30	36	30	36	0.00
28/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25211	25174	25211	25174	0.00
28/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21347	21427	21347	21427	0.00
28/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4319	4145	4319	4145	0.00
28/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	86	101	86	101	0.00
28/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4256	4121	4256	4121	0.00
28/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	191	211	191	211	0.00
28/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4131	4105	4131	4105	0.00
28/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
28/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4584	4360	4584	4360	0.00
28/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	302	344	302	344	0.00
28/09/2006	JN02 On 01-February-07			jNote	9.0900	9.0090	0.1654	0.1641	0.00
28/09/2006	JN02 On 03-May-07			jNote	9.0700	8.9840	0.1652	0.1637	0.00
28/09/2006	JN02 On 02-August-07			jNote	9.0300	8.9400	0.1646	0.1630	0.00
28/09/2006	JN02 On 02-November-06			jNote	9.0500	8.9840	0.1649	0.1638	0.00
28/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	12509	11846	12509	11846	0.00
28/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10945	11684	10945	11684	0.00
28/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13829	13148	13829	13148	0.00
28/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17090	17998	17090	17998	0.00
28/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	16457	15714	16457	15714	0.00
28/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20393	21368	20393	21368	0.00
28/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32832	31733	32832	31733	0.00
28/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	86	116	86	116	0.00
28/09/2006	JN05 On 01-February-07			jNote	8.9700	8.8990	0.3582	0.3559	0.00
28/09/2006	JN05 On 03-May-07			jNote	8.9600	8.8820	0.3576	0.3553	0.00
28/09/2006	JN05 On 02-August-07			jNote	8.9300	8.8560	0.3567	0.3545	0.00
28/09/2006	JN05 On 02-November-06			jNote	8.9600	8.8930	0.3580	0.3558	0.00
28/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	7071	6128	7071	6128	0.00
28/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	18130	20167	18130	20167	0.00
28/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	10303	9264	10303	9264	0.00
28/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	22044	23988	22044	23988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	12715	11669	12715	11669	0.00
28/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	25584	27445	25584	27445	0.00
28/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	68460	65739	68460	65739	0.00
28/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/09/2006	JN10 On 01-February-07			jNote	8.7900	8.7200	0.5786	0.5756	0.00
28/09/2006	JN10 On 03-May-07			jNote	8.7700	8.6990	0.5777	0.5747	0.00
28/09/2006	JN10 On 02-August-07			jNote	8.7400	8.6710	0.5765	0.5736	0.00
28/09/2006	JN10 On 02-November-06			jNote	8.8000	8.7280	0.5792	0.5762	0.00
28/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	6217	4850	6217	4850	0.00
28/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	19841	23337	19841	23337	0.00
28/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	9130	7603	9130	7603	0.00
28/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	24147	27491	24147	27491	0.00
28/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	11226	9664	11226	9664	0.00
28/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	28174	31429	28174	31429	0.00
28/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	101956	97578	101956	97578	0.00
28/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/09/2006	JROD On 31-January-07			jRod	8.2100	8.2140	0.0012	0.0012	0.00
28/09/2006	JROD On 28-February-07			jRod	8.4400	8.4470	0.0023	0.0023	0.00
28/09/2006	JROD On 30-March-07			jRod	8.2800	8.2900	0.0023	0.0023	0.00
28/09/2006	JROD On 30-April-07			jRod	8.5100	8.5210	0.0039	0.0040	0.00
28/09/2006	JROD On 31-May-07			jRod	8.7000	8.7190	0.0052	0.0054	0.00
28/09/2006	JROD On 29-September-06			jRod	7.5000	7.4970	0.0000	0.0010	0.00
28/09/2006	JROD On 31-October-06			jRod	7.7300	7.7340	0.0005	0.0005	0.00
28/09/2006	JROD On 30-November-06			jRod	7.9800	7.9890	0.0001	0.0002	0.00
28/09/2006	JROD On 29-December-06			jRod	7.9100	7.9140	0.0003	0.0002	0.00
28/09/2006	R153 On 01-February-07			Bond Future	8.5700	8.4390	119.0470	119.4757	0.00
28/09/2006	R153 On 03-May-07			Bond Future	8.5400	8.4130	115.0449	115.4312	0.00
28/09/2006	R153 On 02-August-07			Bond Future	8.5000	8.3790	117.5680	117.9047	0.00
28/09/2006	R153 On 02-November-06			Bond Future	8.6200	8.4925	116.3883	116.8319	408.00
28/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9371	11471	9371	11471	0.00
28/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	13297	11110	13297	11110	0.00
28/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	14104	16125	14104	16125	0.00
28/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	15298	13456	15298	13456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17921	19712	17921	19712	0.00
28/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	17836	16260	17836	16260	0.00
28/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4107	6191	4107	6191	0.00
28/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	8281	5929	8281	5929	0.00
28/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11014	13312	11014	13312	0.00
28/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	11667	9678	11667	9678	0.00
28/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4853	7141	4853	7141	0.00
28/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	7285	5138	7285	5138	0.00
28/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14715	17387	14715	17387	0.00
28/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	8859	7244	8859	7244	0.00
28/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	17241	19514	17241	19514	0.00
28/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	12329	10740	12329	10740	0.00
28/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8612	11664	8612	11664	0.00
28/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	4111	2727	4111	2727	0.00
28/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20865	22824	20865	22824	0.00
28/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	15102	13694	15102	13694	0.00
28/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	20113	23193	20113	23193	0.00
28/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	6186	4979	6186	4979	0.00
28/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18084	20419	18084	20419	0.00
28/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	11653	10126	11653	10126	0.00
28/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18951	21347	18951	21347	0.00
28/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11003	9537	11003	9537	0.00
28/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21642	23643	21642	23643	0.00
28/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	14466	13100	14466	13100	0.00
28/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	22436	24479	22436	24479	0.00
28/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	13848	12524	13848	12524	0.00
28/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14878	18633	14878	18633	0.00
28/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1786	1105	1786	1105	0.00
28/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10177	12376	10177	12376	0.00
28/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	12465	10378	12465	10378	0.00
28/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1506	2617	1506	2617	0.00
28/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14439	11114	14439	11114	101.00
28/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3440	5319	3440	5319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	9359	6802	9359	6802	0.00
28/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6523	8217	6523	8217	0.00
28/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17030	14438	17030	14438	0.00
28/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3837	5038	3837	5038	0.00
28/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	22640	19554	22640	19554	0.00
28/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	397	825	397	825	0.00
28/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22175	18167	22175	18167	0.00
28/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2026	2795	2026	2795	0.00
28/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29201	25683	29201	25683	0.00
28/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	69	179	69	179	0.00
28/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30777	26451	30777	26451	0.00
28/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1059	1524	1059	1524	0.00
28/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36683	32861	36683	32861	0.00
28/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	10	31	10	31	0.00
28/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39735	35321	39735	35321	0.00
28/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	512	770	512	770	0.00
28/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	44663	40634	44663	40634	0.00
28/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1	4	1	4	0.00
28/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48832	44399	48832	44399	0.00
28/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	228	359	228	359	0.00
28/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	52985	48830	52985	48830	0.00
28/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	58026	53590	58026	53590	0.00
28/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	35	61	35	61	0.00
28/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70245	65984	70245	65984	0.00
28/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	93	154	93	154	0.00
28/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61536	57310	61536	57310	0.00
28/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	26206	29613	26206	29613	0.00
28/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4282	3402	4282	3402	0.00
28/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	67311	62875	67311	62875	0.00
28/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	76687	72251	76687	72251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	22289	26437	22289	26437	0.00
28/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	688	401	688	401	0.00
28/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22645	25278	22645	25278	0.00
28/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	8655	7425	8655	7425	0.00
28/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25773	27976	25773	27976	0.00
28/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	11563	10398	11563	10398	0.00
28/09/2006	R157 On 01-February-07			Bond Future	8.5700	8.4400	134.9598	135.8578	0.00
28/09/2006	R157 On 03-May-07			Bond Future	8.5500	8.4270	131.0714	131.9420	0.00
28/09/2006	R157 On 02-August-07			Bond Future	8.5300	8.4120	133.9501	134.7660	0.00
28/09/2006	R157 On 02-November-06			Bond Future	8.5800	8.4575	132.0711	132.9344	45.00
28/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	19128	23370	19128	23370	150.00
28/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	30999	26261	30999	26261	0.00
28/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	30741	35309	30741	35309	0.00
28/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	34312	30175	34312	30175	0.00
28/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	38488	42817	38488	42817	0.00
28/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	40607	36776	40607	36776	0.00
28/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	8445	12449	8445	12449	0.00
28/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	17631	13002	17631	13002	0.00
28/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26292	31359	26292	31359	0.00
28/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	23792	19880	23792	19880	0.00
28/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	13599	18786	13599	18786	0.00
28/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	11772	8326	11772	8326	0.00
28/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	28274	33538	28274	33538	0.00
28/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	22215	18500	22215	18500	0.00
28/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	37765	42922	37765	42922	0.00
28/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	27407	23859	27407	23859	0.00
28/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	45339	50110	45339	50110	0.00
28/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	33869	30480	33869	30480	0.00
28/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	15641	21197	15641	21197	20.00
28/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	10171	7094	10171	7094	20.00
28/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6876	9063	6876	9063	250.00
28/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	55623	48831	55623	48831	0.00
28/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	73897	81659	73897	81659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	5972	4754	5972	4754	150.00
28/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20175	26410	20175	26410	0.00
28/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	7459	5062	7459	5062	0.00
28/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	32448	38093	32448	38093	0.00
28/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	19310	15975	19310	15975	0.00
28/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	39653	44953	39653	44953	0.00
28/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	25844	22439	25844	22439	0.00
28/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	47152	52031	47152	52031	0.00
28/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	32315	29035	32315	29035	0.00
28/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	41592	47034	41592	47034	0.00
28/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	24345	21082	24345	21082	0.00
28/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	34544	39888	34544	39888	0.00
28/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	16352	13536	16352	13536	0.00
28/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	44163	50647	44163	50647	0.00
28/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	13555	11060	13555	11060	0.00
28/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	49842	55829	49842	55829	0.00
28/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	18966	16248	18966	16248	0.00
28/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	33760	41246	33760	41246	0.00
28/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3170	2024	3170	2024	0.00
28/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24383	29249	24383	29249	0.00
28/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	25457	21343	25457	21343	0.00
28/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	11717	16518	11717	16518	0.00
28/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	13547	9716	13547	9716	0.00
28/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	194	460	194	460	0.00
28/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	62474	54107	62474	54107	171.00
28/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	9997	14403	9997	14403	0.00
28/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	15498	11271	15498	11271	100.00
28/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	22550	27211	22550	27211	0.00
28/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	27209	22890	27209	22890	0.00
28/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	14592	18195	14592	18195	0.00
28/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	37382	32005	37382	32005	0.00
28/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3833	6281	3833	6281	0.00
28/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	27901	21716	27901	21716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1065	2055	1065	2055	0.00
28/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	44056	36413	44056	36413	0.00
28/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	8717	11291	8717	11291	0.00
28/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	49979	43573	49979	43573	0.00
28/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4650	6307	4650	6307	0.00
28/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	64732	57409	64732	57409	0.00
28/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	28	81	28	81	0.00
28/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	81970	73390	81970	73390	0.00
28/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2447	3454	2447	3454	0.00
28/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	81704	73732	81704	73732	0.00
28/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	3	10	3	10	0.00
28/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	101987	93362	101987	93362	0.00
28/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1187	1749	1187	1749	0.00
28/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	99984	91566	99984	91566	0.00
28/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	143249	134616	143249	134616	0.00
28/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
28/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	122418	113786	122418	113786	0.00
28/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	49323	57484	49323	57484	0.00
28/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1193	722	1193	722	0.00
28/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	65726	74195	65726	74195	0.00
28/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	384	220	384	220	0.00
28/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	82343	90926	82343	90926	0.00
28/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	110	60	110	60	0.00
28/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	529	815	529	815	0.00
28/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	119237	110543	119237	110543	0.00
28/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	57141	64299	57141	64299	0.00
28/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	9383	7561	9383	7561	0.00
28/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	71042	78716	71042	78716	0.00
28/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6447	5142	6447	5142	0.00
28/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	85512	93572	85512	93572	0.00
28/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4387	3467	4387	3467	0.00
28/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	56794	62199	56794	62199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	25298	22544	25298	22544	0.00
28/09/2006	R186 On 01-February-07			Bond Future	8.3000	8.1880	122.5636	123.8404	0.00
28/09/2006	R186 On 03-May-07			Bond Future	8.2900	8.1750	125.2485	126.4973	0.00
28/09/2006	R186 On 02-August-07			Bond Future	8.2700	8.1610	122.6820	123.9029	0.00
28/09/2006	R186 On 02-November-06			Bond Future	8.3100	8.1990	125.2005	126.4607	59.00
28/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	30580	37011	30580	37011	0.00
28/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	41983	35646	41983	35646	0.00
28/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	48541	55240	48541	55240	0.00
28/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	52570	46780	52570	46780	0.00
28/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	57808	64428	57808	64428	0.00
28/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	60035	54445	60035	54445	0.00
28/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	12683	18660	12683	18660	0.00
28/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	25170	18545	25170	18545	0.00
28/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	36284	43349	36284	43349	0.00
28/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	36397	30693	36397	30693	0.00
28/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	17855	25061	17855	25061	0.00
28/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	18982	13586	18982	13586	0.00
28/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	49311	57538	49311	57538	0.00
28/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	27316	22774	27316	22774	0.00
28/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	59652	67210	59652	67210	0.00
28/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	41554	36625	41554	36625	0.00
28/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	68797	76135	68797	76135	0.00
28/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	49037	44165	49037	44165	0.00
28/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	31268	40605	31268	40605	0.00
28/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	10156	6891	10156	6891	0.00
28/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	65659	73631	65659	73631	0.00
28/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	36729	32213	36729	32213	0.00
28/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	71699	79212	71699	79212	0.00
28/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	46537	41840	46537	41840	0.00
28/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	74660	82345	74660	82345	0.00
28/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	44134	39609	44134	39609	0.00
28/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	67131	76598	67131	76598	0.00
28/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	18365	15064	18365	15064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	52025	63165	52025	63165	0.00
28/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3988	2527	3988	2527	0.00
28/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	78499	87253	78499	87253	0.00
28/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	28353	24618	28353	24618	0.00
28/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	87064	95411	87064	95411	0.00
28/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	35447	31585	35447	31585	0.00
28/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	33305	40056	33305	40056	0.00
28/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	39043	33025	39043	33025	0.00
28/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	15106	21704	15106	21704	0.00
28/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	21893	15889	21893	15889	0.00
28/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	20951	26074	20951	26074	0.00
28/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	55424	47778	55424	47778	0.00
28/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	5547	9112	5547	9112	0.00
28/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	41250	32213	41250	32213	0.00
28/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	11914	15445	11914	15445	0.00
28/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	76168	66930	76168	66930	0.00
28/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1411	2755	1411	2755	0.00
28/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	67093	55834	67093	55834	0.00
28/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	5937	8087	5937	8087	0.00
28/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	101063	90445	101063	90445	0.00
28/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	227	549	227	549	0.00
28/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	96995	84715	96995	84715	0.00
28/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2859	4069	2859	4069	0.00
28/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	129996	118438	129996	118438	0.00
28/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	26	79	26	79	0.00
28/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	129037	116488	129037	116488	0.00
28/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1237	1846	1237	1846	0.00
28/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	161574	149414	161574	149414	0.00
28/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	2	7	2	7	0.00
28/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	162462	149866	162462	149866	0.00
28/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	478	749	478	749	0.00
28/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	195254	182757	195254	182757	0.00
28/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	197171	184569	197171	184569	0.00
28/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	75409	87455	75409	87455	0.00
28/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1383	827	1383	827	0.00
28/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	233198	220596	233198	220596	0.00
28/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	163	270	163	270	0.00
28/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	230673	218012	230673	218012	0.00
28/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	86855	97289	86855	97289	0.00
28/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12241	9906	12241	9906	0.00
28/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	62619	70386	62619	70386	0.00
28/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	39086	34365	39086	34365	0.00
28/09/2006	R194 On 01-February-07			Bond Future	8.8600	8.6410	105.5131	105.7308	0.00
28/09/2006	R194 On 03-May-07			Bond Future	8.8400	8.6120	102.7372	102.9175	0.00
28/09/2006	R194 On 02-August-07			Bond Future	8.7800	8.5460	104.9921	105.1219	0.00
28/09/2006	R194 On 02-November-06			Bond Future	8.8000	8.6180	103.3078	103.5344	0.00
28/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2957	3976	2957	3976	0.00
28/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5043	3886	5043	3886	0.00
28/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4702	5629	4702	5629	0.00
28/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5432	4556	5432	4556	0.00
28/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6065	6743	6065	6743	0.00
28/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6250	5630	6250	5630	0.00
28/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1167	2114	1167	2114	0.00
28/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3655	2336	3655	2336	0.00
28/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3441	4550	3441	4550	0.00
28/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4524	3456	4524	3456	0.00
28/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5476	6491	5476	6491	0.00
28/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4654	3866	4654	3866	0.00
28/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5681	6718	5681	6718	0.00
28/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4472	3705	4472	3705	0.00
28/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6616	7330	6616	7330	0.00
28/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5712	5129	5712	5129	0.00
28/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5891	6949	5891	6949	0.00
28/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4294	3549	4294	3549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6758	7482	6758	7482	0.00
28/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5583	5009	5583	5009	0.00
28/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6902	7635	6902	7635	0.00
28/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5456	4890	5456	4890	0.00
28/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6775	7917	6775	7917	0.00
28/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3632	2971	3632	2971	0.00
28/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3194	4258	3194	4258	0.00
28/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4778	3666	4778	3666	0.00
28/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2307	3192	2307	3192	0.00
28/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5902	4609	5902	4609	0.00
28/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	791	1542	791	1542	0.00
28/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4513	2999	4513	2999	0.00
28/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	966	1814	966	1814	0.00
28/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4071	2654	4071	2654	0.00
28/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1435	2095	1435	2095	0.00
28/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7551	6034	7551	6034	0.00
28/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	236	577	236	577	0.00
28/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7055	5130	7055	5130	0.00
28/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	47	152	47	152	0.00
28/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9975	7814	9975	7814	0.00
28/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	814	1267	814	1267	0.00
28/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9461	7737	9461	7737	0.00
28/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	5	25	5	25	0.00
28/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13057	10811	13057	10811	0.00
28/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	413	693	413	693	0.00
28/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11599	9703	11599	9703	0.00
28/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	217	386	217	386	0.00
28/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13953	11945	13953	11945	0.00
28/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	1	4	1	4	0.00
28/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16188	13925	16188	13925	0.00
28/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	106	201	106	201	0.00
28/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16402	14320	16402	14320	0.00
28/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19338	17072	19338	17072	0.00
28/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	49	98	49	98	0.00
28/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18913	16786	18913	16786	0.00
28/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22501	20235	22501	20235	0.00
28/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	21	45	21	45	0.00
28/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21463	19311	21463	19311	0.00
28/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25678	23412	25678	23412	0.00
28/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35292	33027	35292	33027	0.00
28/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32074	29808	32074	29808	0.00
28/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28869	26603	28869	26603	0.00
28/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	3	1	3	0.00
28/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29236	27062	29236	27062	0.00
28/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	3	7	3	7	0.00
28/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26631	24459	26631	24459	0.00
28/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	8	19	8	19	0.00
28/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24039	21873	24039	21873	0.00
28/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7498	8266	7498	8266	0.00
28/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4965	4436	4965	4436	0.00
28/09/2006	R201 On 01-February-07			Bond Future	8.5600	8.4350	102.2128	102.8980	0.00
28/09/2006	R201 On 03-May-07			Bond Future	8.5400	8.4240	104.4483	105.1071	0.00
28/09/2006	R201 On 02-August-07			Bond Future	8.5300	8.4130	102.3138	102.9302	0.00
28/09/2006	R201 On 02-November-06			Bond Future	8.5600	8.4420	104.4079	105.0907	26.00
28/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	17644	21227	17644	21227	0.00
28/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	20777	17508	20777	17508	0.00
28/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	25218	28694	25218	28694	0.00
28/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	27557	24444	27557	24444	0.00
28/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	30058	33336	30058	33336	0.00
28/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	31472	28586	31472	28586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8401	11986	8401	11986	0.00
28/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	11837	8594	11837	8594	0.00
28/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	20622	24523	20622	24523	0.00
28/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	18068	15117	18068	15117	0.00
28/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	11329	15525	11329	15525	0.00
28/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	8951	6319	8951	6319	0.00
28/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	22201	26257	22201	26257	0.00
28/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	16819	14023	16819	14023	0.00
28/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	30831	34742	30831	34742	0.00
28/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	22094	19417	22094	19417	0.00
28/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	35526	39146	35526	39146	0.00
28/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	26127	23582	26127	23582	0.00
28/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	12982	17466	12982	17466	0.00
28/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	7713	5368	7713	5368	0.00
28/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	25534	29887	25534	29887	0.00
28/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	14525	12027	14525	12027	0.00
28/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	32336	36355	32336	36355	0.00
28/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	20855	18285	20855	18285	0.00
28/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	36976	40679	36976	40679	0.00
28/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	24896	22435	24896	22435	0.00
28/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16643	21653	16643	21653	0.00
28/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	5623	3805	5623	3805	0.00
28/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	33882	38006	33882	38006	0.00
28/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	19665	17201	19665	17201	0.00
28/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	38458	42244	38458	42244	0.00
28/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	23707	21329	23707	21329	0.00
28/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	34967	39972	34967	39972	0.00
28/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	10068	8221	10068	8221	0.00
28/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	40453	44981	40453	44981	0.00
28/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	15390	13330	15390	13330	0.00
28/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	27586	33553	27586	33553	0.00
28/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2374	1513	2374	1513	0.00
28/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	19102	22846	19102	22846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	19387	16278	19387	16278	0.00
28/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9801	13696	9801	13696	0.00
28/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	10324	7392	10324	7392	0.00
28/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	11363	14119	11363	14119	0.00
28/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	28895	24799	28895	24799	0.00
28/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3329	5369	3329	5369	0.00
28/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	21490	16702	21490	16702	0.00
28/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	979	1841	979	1841	0.00
28/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	34139	28173	34139	28173	0.00
28/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6685	8635	6685	8635	0.00
28/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	38877	33975	38877	33975	0.00
28/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3544	4790	3544	4790	0.00
28/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	50665	45059	50665	45059	0.00
28/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	200	453	200	453	0.00
28/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	48641	42066	48641	42066	0.00
28/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	32	87	32	87	0.00
28/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	64039	57267	64039	57267	0.00
28/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1836	2584	1836	2584	0.00
28/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	64158	58053	64158	58053	0.00
28/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	4	12	4	12	0.00
28/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	79871	73051	79871	73051	0.00
28/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	875	1285	875	1285	0.00
28/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	78676	72234	78676	72234	0.00
28/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	382	587	382	587	0.00
28/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	93945	87299	93945	87299	0.00
28/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
28/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	96025	89199	96025	89199	0.00
28/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	112488	105660	112488	105660	0.00
28/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	40035	46512	40035	46512	0.00
28/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	890	539	890	539	0.00
28/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	152	245	152	245	0.00
28/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	109768	103009	109768	103009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	45419	50941	45419	50941	0.00
28/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	6876	5546	6876	5546	0.00
28/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	44698	48807	44698	48807	0.00
28/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	19352	17297	19352	17297	0.00
28/09/2006	R203 On 01-February-07			Bond Future	8.5000	8.3710	101.5707	102.4284	0.00
28/09/2006	R203 On 03-May-07			Bond Future	8.4800	8.3590	99.6151	100.4477	0.00
28/09/2006	R203 On 02-August-07			Bond Future	8.4600	8.3450	101.8019	102.5964	0.00
28/09/2006	R203 On 02-November-06			Bond Future	8.5000	8.3770	99.4475	100.2965	0.00
28/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9782	13200	9782	13200	0.00
28/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	26756	21598	26756	21598	0.00
28/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	22210	26840	22210	26840	0.00
28/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	20999	17303	20999	17303	0.00
28/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	27477	31898	27477	31898	0.00
28/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	25090	21567	25090	21567	0.00
28/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	8806	13858	8806	13858	0.00
28/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	8737	5299	8737	5299	0.00
28/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	16927	21720	16927	21720	0.00
28/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	16655	12870	16655	12870	0.00
28/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	20502	25831	20502	25831	0.00
28/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	13440	10193	13440	10193	0.00
28/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	29499	34921	29499	34921	0.00
28/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	14967	12062	14967	12062	0.00
28/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	14877	21328	14877	21328	0.00
28/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	4502	2464	4502	2464	0.00
28/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	12655	18676	12655	18676	0.00
28/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	5700	3231	5700	3231	0.00
28/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	18664	23728	18664	23728	0.00
28/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	14989	11476	14989	11476	0.00
28/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	10629	16180	10629	16180	0.00
28/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	7108	4170	7108	4170	0.00
28/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	26598	32679	26598	32679	0.00
28/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	9469	6973	9469	6973	0.00
28/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	34582	39619	34582	39619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	19071	16164	19071	16164	0.00
28/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	19843	27018	19843	27018	0.00
28/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	2679	1363	2679	1363	0.00
28/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	31501	37110	31501	37110	0.00
28/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	13675	10958	13675	10958	0.00
28/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	36499	41684	36499	41684	0.00
28/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	17744	14985	17744	14985	0.00
28/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	33571	39362	33571	39362	0.00
28/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	12467	9932	12467	9932	0.00
28/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	38470	43800	38470	43800	0.00
28/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	16484	13870	16484	13870	0.00
28/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	22438	28027	22438	28027	0.00
28/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	12006	9018	12006	9018	0.00
28/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	38475	45585	38475	45585	0.00
28/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	4873	3407	4873	3407	0.00
28/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2733	5238	2733	5238	0.00
28/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	20164	14180	20164	14180	0.00
28/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5066	7237	5066	7237	0.00
28/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	39690	33285	39690	33285	0.00
28/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	545	1336	545	1336	0.00
28/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	35894	28194	35894	28194	0.00
28/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2323	3535	2323	3535	0.00
28/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	55011	47646	55011	47646	0.00
28/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	66	214	66	214	0.00
28/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	53758	45416	53758	45416	0.00
28/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	933	1521	933	1521	0.00
28/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	72108	64118	72108	64118	0.00
28/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	5	20	5	20	0.00
28/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	72479	64005	72479	64005	0.00
28/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	325	571	325	571	0.00
28/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	90422	82090	90422	82090	0.00
28/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
28/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	91708	83219	91708	83219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	111403	102914	111403	102914	0.00
28/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	152233	143743	152233	143743	0.00
28/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	131574	123084	131574	123084	0.00
28/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	12	5	12	0.00
28/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	149594	141024	149594	141024	0.00
28/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	25	51	25	51	0.00
28/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	129317	120766	129317	120766	0.00
28/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	98	185	98	185	0.00
28/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	109563	101073	109563	101073	0.00
28/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	42482	48939	42482	48939	0.00
28/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	8412	6543	8412	6543	0.00
28/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	46863	52738	46863	52738	0.00
28/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	12097	10028	12097	10028	0.00
28/09/2006	R204 On 01-February-07			Bond Future	8.4700	8.3370	97.5698	98.5081	0.00
28/09/2006	R204 On 03-May-07			Bond Future	8.4500	8.3260	99.7063	100.6199	0.00
28/09/2006	R204 On 02-August-07			Bond Future	8.4400	8.3140	97.8488	98.7307	0.00
28/09/2006	R204 On 02-November-06			Bond Future	8.4700	8.3450	99.4897	100.4239	0.00
28/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17060	21280	17060	21280	0.00
28/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	32841	27678	32841	27678	0.00
28/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	35526	40664	35526	40664	0.00
28/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	32174	28176	32174	28176	0.00
28/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	41742	46703	41742	46703	0.00
28/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	37372	33514	37372	33514	0.00
28/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5673	9172	5673	9172	0.00
28/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	22082	16239	22082	16239	0.00
28/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25751	31087	25751	31087	0.00
28/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	23298	19251	23298	19251	0.00
28/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	13400	19088	13400	19088	0.00
28/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	11357	7704	11357	7704	0.00
28/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	29812	35568	29812	35568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	20193	16565	20193	16565	0.00
28/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	17642	24119	17642	24119	0.00
28/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	8350	5485	8350	5485	0.00
28/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	27746	33295	27746	33295	0.00
28/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	21701	17866	21701	17866	0.00
28/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	15445	21538	15445	21538	0.00
28/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	9767	6520	9767	6520	0.00
28/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	36412	42750	36412	42750	0.00
28/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	16179	13133	16179	13133	0.00
28/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	43022	48753	43022	48753	0.00
28/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	25580	22175	25580	22175	0.00
28/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	49055	54502	49055	54502	0.00
28/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	30768	27395	30768	27395	0.00
28/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	25059	32522	25059	32522	0.00
28/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5031	3153	5031	3153	0.00
28/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	45018	50891	45018	50891	0.00
28/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	24097	20834	24097	20834	0.00
28/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	50983	56547	50983	56547	0.00
28/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	29258	26004	29258	26004	0.00
28/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	47060	53074	47060	53074	0.00
28/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	22677	19555	22677	19555	0.00
28/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	52948	58629	52948	58629	0.00
28/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	27803	24665	27803	24665	0.00
28/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	31947	37903	31947	37903	0.00
28/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	18773	15345	18773	15345	0.00
28/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	19984	26818	19984	26818	0.00
28/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	7095	4587	7095	4587	0.00
28/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	48734	55889	48734	55889	0.00
28/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	11162	8933	11162	8933	0.00
28/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	39547	48067	39547	48067	0.00
28/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	1987	1165	1987	1165	0.00
28/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1780	3385	1780	3385	0.00
28/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37121	29386	37121	29386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10371	13456	10371	13456	0.00
28/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	44854	38555	44854	38555	0.00
28/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5683	7726	5683	7726	0.00
28/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	59347	52006	59347	52006	0.00
28/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	387	899	387	899	0.00
28/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	55156	46327	55156	46327	0.00
28/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3034	4300	3034	4300	0.00
28/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	76374	68257	76374	68257	0.00
28/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	64	182	64	182	0.00
28/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	74769	65546	74769	65546	0.00
28/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	7	26	7	26	0.00
28/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	95173	85851	95173	85851	0.00
28/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1489	2207	1489	2207	0.00
28/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	95015	86349	95015	86349	0.00
28/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	1	3	1	3	0.00
28/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	116167	106828	116167	106828	0.00
28/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	669	1039	669	1039	0.00
28/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	114903	105890	114903	105890	0.00
28/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	159851	150510	159851	150510	0.00
28/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	137723	128382	137723	128382	0.00
28/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	101	174	101	174	0.00
28/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	157386	148075	157386	148075	0.00
28/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	273	447	273	447	0.00
28/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	135755	126545	135755	126545	0.00
28/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	55670	62220	55670	62220	0.00
28/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	17609	15023	17609	15023	0.00
28/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	61175	67304	61175	67304	0.00
28/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	22513	19823	22513	19823	0.00
28/09/2006	R207 On 01-February-07			Bond Future	8.4400	8.3070	91.1856	92.1473	0.00
28/09/2006	R207 On 03-May-07			Bond Future	8.4300	8.2970	93.1794	94.1253	0.00
28/09/2006	R207 On 02-August-07			Bond Future	8.4100	8.2870	91.5813	92.4896	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R207 On 02-November-06			Bond Future	8.4500	8.3170	92.8514	93.7994	0.00
28/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12315	16548	12315	16548	0.00
28/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	26159	20775	26159	20775	0.00
28/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	27155	32672	27155	32672	0.00
28/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	21901	17959	21901	17959	0.00
28/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	31805	37071	31805	37071	0.00
28/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	25604	21787	25604	21787	0.00
28/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1206	3720	1206	3720	0.00
28/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	15702	8736	15702	8736	0.00
28/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	18708	24155	18708	24155	0.00
28/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	17834	13664	17834	13664	0.00
28/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	5920	12042	5920	12042	0.00
28/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	5552	2194	5552	2194	0.00
28/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	22539	28574	22539	28574	0.00
28/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	14426	10844	14426	10844	0.00
28/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	10352	18018	10352	18018	0.00
28/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	2675	860	2675	860	0.00
28/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	20572	26316	20572	26316	0.00
28/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	16068	12196	16068	12196	0.00
28/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	7964	14918	7964	14918	0.00
28/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	3931	1405	3931	1405	0.00
28/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	26776	33368	26776	33368	0.00
28/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	11501	8477	11501	8477	0.00
28/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	35201	41551	35201	41551	0.00
28/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	15761	12652	15761	12652	0.00
28/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	39639	45590	39639	45590	0.00
28/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	19396	16264	19396	16264	0.00
28/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	15996	24668	15996	24668	0.00
28/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	1089	281	1089	281	0.00
28/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	31391	38499	31391	38499	0.00
28/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	9032	6523	9032	6523	0.00
28/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	22425	31612	22425	31612	0.00
28/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	369	75	369	75	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	37384	43931	37384	43931	0.00
28/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	14445	11532	14445	11532	0.00
28/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	41740	47854	41740	47854	0.00
28/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	18033	15063	18033	15063	0.00
28/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	39632	46369	39632	46369	0.00
28/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	13212	10490	13212	10490	0.00
28/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	43895	50168	43895	50168	0.00
28/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	16741	13931	16741	13931	0.00
28/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	24608	30927	24608	30927	0.00
28/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	12904	9606	12904	9606	0.00
28/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	13047	21285	13047	21285	0.00
28/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	1745	503	1745	503	0.00
28/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6648	9446	6648	9446	0.00
28/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	39348	32530	39348	32530	0.00
28/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	55	336	55	336	0.00
28/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	33601	24402	33601	24402	0.00
28/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3197	4835	3197	4835	0.00
28/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	55278	47299	55278	47299	0.00
28/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	8	1	8	0.00
28/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	53135	43662	53135	43662	0.00
28/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1355	2193	1355	2193	0.00
28/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	73357	64579	73357	64579	0.00
28/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	73277	63796	73277	63796	0.00
28/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	93991	84511	93991	84511	0.00
28/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	501	872	501	872	0.00
28/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	92982	83737	92982	83737	0.00
28/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	160	301	160	301	0.00
28/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	113696	104220	113696	104220	0.00
28/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	115296	105816	115296	105816	0.00
28/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	137211	127731	137211	127731	0.00
28/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	39601	49073	39601	49073	0.00
28/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	10	1	10	1	0.00
28/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	44	90	44	90	0.00
28/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	135227	125656	135227	125656	0.00
28/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	44345	52509	44345	52509	0.00
28/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	4610	3157	4610	3157	0.00
28/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	10	23	10	23	0.00
28/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	157452	147848	157452	147848	0.00
28/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	49217	56648	49217	56648	0.00
28/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	9059	7031	9059	7031	0.00
28/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	53016	59883	53016	59883	0.00
28/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	12257	10042	12257	10042	0.00
28/09/2006	TRTI On 02-November-06			Index Future	234.8700	234.8700	234.8710	234.8700	0.00
29/09/2006	CRDI On 02-November-06			Index Future	102.4800	0.0000	102.4800	0.0000	10.00
29/09/2006	GOVI On 01-February-07			jGovi	241.9300	242.7030	241.9320	242.7030	0.00
29/09/2006	GOVI On 03-May-07			jGovi	247.2900	248.0080	247.2890	248.0080	0.00
29/09/2006	GOVI On 02-August-07			jGovi	252.8200	253.4470	252.8170	253.4470	0.00
29/09/2006	GOVI On 02-November-06			jGovi	237.2100	237.6400	237.2060	237.6400	901.00
29/09/2006	GOVI On 01-February-07	230.00	Call	jGovi	119567	127200	119567	127200	0.00
29/09/2006	GOVI On 01-February-07	230.00	Put	jGovi	247	170	247	170	0.00
29/09/2006	GOVI On 03-May-07	235.00	Call	jGovi	124198	131124	124198	131124	0.00
29/09/2006	GOVI On 03-May-07	235.00	Put	jGovi	1308	1044	1308	1044	0.00
29/09/2006	GOVI On 02-August-07	240.50	Call	jGovi	126395	132254	126395	132254	0.00
29/09/2006	GOVI On 02-August-07	240.50	Put	jGovi	3225	2784	3225	2784	0.00
29/09/2006	GOVI On 02-November-06	230.00	Call	jGovi	72126	76448	72126	76448	0.00
29/09/2006	GOVI On 02-November-06	230.00	Put	jGovi	66	48	66	48	0.00
29/09/2006	J153 On 31-August-10			jSwap	9.1000	9.0520	0.0529	0.0515	0.00
29/09/2006	J157 On 15-September-15			jSwap	8.9500	8.9170	0.0185	0.0203	0.00
29/09/2006	J186 On 21-December-26			jSwap	8.6100	8.6060	0.1071	0.1070	0.00
29/09/2006	J194 On 28-February-08			jSwap	9.1100	9.0410	0.0222	0.0213	0.00
29/09/2006	J201 On 22-December-14			jSwap	8.9200	8.8800	0.0852	0.0827	0.00
29/09/2006	J203 On 15-September-17			jSwap	8.8900	8.8480	0.0962	0.0935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	J204 On 21-December-18			jSwap	8.7900	8.7580	0.0983	0.0960	0.00
29/09/2006	J207 On 15-January-20			jSwap	8.7600	8.7370	0.0602	0.0583	0.00
29/09/2006	JBAR On 21-December-05			jBar	8.3100	8.3210	0.0000	0.0000	0.00
29/09/2006	JFRA On 01-February-07			jFra	9.1500	9.0790	0.0223	0.0221	0.00
29/09/2006	JFRA On 07-February-08			jFra	9.1900	9.0810	0.0224	0.0221	0.00
29/09/2006	JFRA On 03-May-07			jFra	9.3200	9.2370	0.0227	0.0225	0.00
29/09/2006	JFRA On 02-August-07			jFra	9.3100	9.1680	0.0227	0.0223	0.00
29/09/2006	JFRA On 02-November-06			jFra	8.7200	8.6930	0.0213	0.0212	0.00
29/09/2006	JFRA On 01-November-07			jFra	9.2100	9.1340	0.0241	0.0239	0.00
29/09/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4039	3880	4039	3880	0.00
29/09/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	24	30	24	30	0.00
29/09/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25322	25211	25322	25211	0.00
29/09/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21198	21347	21198	21347	0.00
29/09/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4514	4319	4514	4319	0.00
29/09/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	72	86	72	86	0.00
29/09/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4553	4256	4553	4256	0.00
29/09/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	154	191	154	191	0.00
29/09/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4197	4131	4197	4131	0.00
29/09/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
29/09/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4744	4584	4744	4584	0.00
29/09/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	274	302	274	302	0.00
29/09/2006	JN02 On 01-February-07			jNote	9.1600	9.0860	0.1666	0.1654	0.00
29/09/2006	JN02 On 03-May-07			jNote	9.1300	9.0710	0.1661	0.1652	0.00
29/09/2006	JN02 On 02-August-07			jNote	9.0800	9.0340	0.1652	0.1646	0.00
29/09/2006	JN02 On 02-November-06			jNote	9.1300	9.0470	0.1662	0.1649	0.00
29/09/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13187	12509	13187	12509	0.00
29/09/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10242	10945	10242	10945	0.00
29/09/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14327	13829	14327	13829	0.00
29/09/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16439	17090	16439	17090	0.00
29/09/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	16797	16457	16797	16457	0.00
29/09/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19930	20393	19930	20393	0.00
29/09/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34271	32832	34271	32832	0.00
29/09/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	58	86	58	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	JN05 On 01-February-07			jNote	9.0300	8.9730	0.3599	0.3582	0.00
29/09/2006	JN05 On 03-May-07			jNote	9.0100	8.9560	0.3593	0.3576	0.00
29/09/2006	JN05 On 02-August-07			jNote	8.9800	8.9280	0.3583	0.3567	0.00
29/09/2006	JN05 On 02-November-06			jNote	9.0200	8.9640	0.3599	0.3580	0.00
29/09/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	7857	7071	7857	7071	0.00
29/09/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	16628	18130	16628	18130	0.00
29/09/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	11118	10303	11118	10303	0.00
29/09/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	20649	22044	20649	22044	0.00
29/09/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	13471	12715	13471	12715	0.00
29/09/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	24327	25584	24327	25584	0.00
29/09/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	70680	68460	70680	68460	0.00
29/09/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
29/09/2006	JN10 On 01-February-07			jNote	8.8400	8.7930	0.5803	0.5786	0.00
29/09/2006	JN10 On 03-May-07			jNote	8.8100	8.7720	0.5793	0.5777	0.00
29/09/2006	JN10 On 02-August-07			jNote	8.7800	8.7430	0.5780	0.5765	0.00
29/09/2006	JN10 On 02-November-06			jNote	8.8400	8.7990	0.5807	0.5792	0.00
29/09/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	7128	6217	7128	6217	0.00
29/09/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	17900	19841	17900	19841	0.00
29/09/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	10088	9130	10088	9130	0.00
29/09/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	22315	24147	22315	24147	0.00
29/09/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	12155	11226	12155	11226	0.00
29/09/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	26438	28174	26438	28174	0.00
29/09/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	104447	101956	104447	101956	0.00
29/09/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
29/09/2006	JROD On 31-January-07			jRod	8.2000	8.2110	0.0015	0.0012	0.00
29/09/2006	JROD On 28-February-07			jRod	8.4400	8.4420	0.0026	0.0023	0.00
29/09/2006	JROD On 30-March-07			jRod	8.6900	8.2840	0.0038	0.0023	0.00
29/09/2006	JROD On 30-April-07			jRod	8.5200	8.5110	0.0043	0.0039	0.00
29/09/2006	JROD On 31-May-07			jRod	8.7100	8.7020	0.0056	0.0052	0.00
29/09/2006	JROD On 29-September-06			jRod	0.0000	7.4970	0.0000	0.0000	0.00
29/09/2006	JROD On 31-October-06			jRod	7.7200	7.7300	0.0001	0.0005	0.00
29/09/2006	JROD On 30-November-06			jRod	7.9700	7.9840	0.0005	0.0001	0.00
29/09/2006	JROD On 29-December-06			jRod	8.3100	7.9110	0.0013	0.0003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	OTHI On 02-November-06			Index Future	235.3300	0.0000	235.3300	0.0000	15.00
29/09/2006	R153 On 01-February-07			Bond Future	8.6500	8.5700	118.7960	119.0470	0.00
29/09/2006	R153 On 03-May-07			Bond Future	8.6100	8.5390	114.8188	115.0449	0.00
29/09/2006	R153 On 02-August-07			Bond Future	8.5600	8.4970	117.3888	117.5680	0.00
29/09/2006	R153 On 02-November-06			Bond Future	8.6900	8.6200	116.1457	116.3883	408.00
29/09/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9769	11014	9769	11014	0.00
29/09/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12933	11667	12933	11667	0.00
29/09/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12982	14104	12982	14104	0.00
29/09/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16437	15298	16437	15298	0.00
29/09/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16995	17921	16995	17921	0.00
29/09/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18703	17836	18703	17836	0.00
29/09/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3784	4853	3784	4853	0.00
29/09/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8643	7285	8643	7285	0.00
29/09/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8244	9371	8244	9371	0.00
29/09/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14680	13297	14680	13297	0.00
29/09/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3152	4107	3152	4107	0.00
29/09/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9752	8281	9752	8281	0.00
29/09/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13244	14715	13244	14715	0.00
29/09/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9897	8859	9897	8859	0.00
29/09/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	15970	17241	15970	17241	0.00
29/09/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13319	12329	13319	12329	0.00
29/09/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7099	8612	7099	8612	0.00
29/09/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5025	4111	5025	4111	0.00
29/09/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19848	20865	19848	20865	0.00
29/09/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	15878	15102	15878	15102	0.00
29/09/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	18389	20113	18389	20113	0.00
29/09/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	6972	6186	6972	6186	0.00
29/09/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	16776	18084	16776	18084	0.00
29/09/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12606	11653	12606	11653	0.00
29/09/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17606	18951	17606	18951	0.00
29/09/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11919	11003	11919	11003	0.00
29/09/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20604	21642	20604	21642	0.00
29/09/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15220	14466	15220	14466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21375	22436	21375	22436	0.00
29/09/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14580	13848	14580	13848	0.00
29/09/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12922	14878	12922	14878	0.00
29/09/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2256	1786	2256	1786	0.00
29/09/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8991	10177	8991	10177	0.00
29/09/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13789	12465	13789	12465	0.00
29/09/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1051	1506	1051	1506	0.00
29/09/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16410	14439	16410	14439	101.00
29/09/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2595	3440	2595	3440	0.00
29/09/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10941	9359	10941	9359	0.00
29/09/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5633	6523	5633	6523	0.00
29/09/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18651	17030	18651	17030	0.00
29/09/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3226	3837	3226	3837	0.00
29/09/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24539	22640	24539	22640	0.00
29/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	245	397	245	397	0.00
29/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	24449	22175	24449	22175	0.00
29/09/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1651	2026	1651	2026	0.00
29/09/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31335	29201	31335	29201	0.00
29/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	37	69	37	69	0.00
29/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	33171	30777	33171	30777	0.00
29/09/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	840	1059	840	1059	0.00
29/09/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38974	36683	38974	36683	0.00
29/09/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	4	10	4	10	0.00
29/09/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	42156	39735	42156	39735	0.00
29/09/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	394	512	394	512	0.00
29/09/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47055	44663	47055	44663	0.00
29/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
29/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	51258	48832	51258	48832	0.00
29/09/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	170	228	170	228	0.00
29/09/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55437	52985	55437	52985	0.00
29/09/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	60452	58026	60452	58026	0.00
29/09/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	24	35	24	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72744	70245	72744	70245	0.00
29/09/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	67	93	67	93	0.00
29/09/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64021	61536	64021	61536	0.00
29/09/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	24275	26206	24275	26206	0.00
29/09/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4860	4282	4860	4282	0.00
29/09/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	69737	67311	69737	67311	0.00
29/09/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	79113	76687	79113	76687	0.00
29/09/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	20068	22289	20068	22289	0.00
29/09/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	893	688	893	688	0.00
29/09/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21159	22645	21159	22645	0.00
29/09/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9430	8655	9430	8655	0.00
29/09/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24625	25773	24625	25773	0.00
29/09/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12207	11563	12207	11563	0.00
29/09/2006	R157 On 01-February-07			Bond Future	8.6400	8.5650	134.4321	134.9598	0.00
29/09/2006	R157 On 03-May-07			Bond Future	8.6200	8.5510	130.5765	131.0714	0.00
29/09/2006	R157 On 02-August-07			Bond Future	8.6000	8.5310	133.4937	133.9501	0.00
29/09/2006	R157 On 02-November-06			Bond Future	8.6500	8.5750	131.5605	132.0711	49.00
29/09/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	21723	24383	21723	24383	0.00
29/09/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	28073	25457	28073	25457	0.00
29/09/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	28277	30741	28277	30741	0.00
29/09/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36798	34312	36798	34312	0.00
29/09/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	36156	38488	36156	38488	0.00
29/09/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42839	40607	42839	40607	0.00
29/09/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	10887	13599	10887	13599	0.00
29/09/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	14167	11772	14167	11772	0.00
29/09/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16840	19128	16840	19128	150.00
29/09/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	33988	30999	33988	30999	0.00
29/09/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6453	8445	6453	8445	0.00
29/09/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20746	17631	20746	17631	0.00
29/09/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	23510	26292	23510	26292	0.00
29/09/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26287	23792	26287	23792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	25372	28274	25372	28274	0.00
29/09/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24590	22215	24590	22215	0.00
29/09/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34963	37765	34963	37765	0.00
29/09/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29555	27407	29555	27407	0.00
29/09/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	42757	45339	42757	45339	0.00
29/09/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35851	33869	35851	33869	0.00
29/09/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	12695	15641	12695	15641	20.00
29/09/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	12331	10171	12331	10171	20.00
29/09/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5763	6876	5763	6876	250.00
29/09/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	59787	55623	59787	55623	0.00
29/09/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	69423	73897	69423	73897	0.00
29/09/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6775	5972	6775	5972	150.00
29/09/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	16786	20175	16786	20175	0.00
29/09/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	9177	7459	9177	7459	0.00
29/09/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	29314	32448	29314	32448	0.00
29/09/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21453	19310	21453	19310	0.00
29/09/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	36768	39653	36768	39653	0.00
29/09/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27909	25844	27909	25844	0.00
29/09/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	44508	47152	44508	47152	0.00
29/09/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	34235	32315	34235	32315	0.00
29/09/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	38624	41592	38624	41592	0.00
29/09/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	26327	24345	26327	24345	0.00
29/09/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	31714	34544	31714	34544	0.00
29/09/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	18086	16352	18086	16352	0.00
29/09/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	40507	44163	40507	44163	0.00
29/09/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	15176	13555	15176	13555	0.00
29/09/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	46556	49842	46556	49842	0.00
29/09/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20630	18966	20630	18966	0.00
29/09/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	29508	33760	29508	33760	0.00
29/09/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	4025	3170	4025	3170	0.00
29/09/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	9244	11717	9244	11717	0.00
29/09/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	16181	13547	16181	13547	0.00
29/09/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	105	194	105	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	67492	62474	67492	62474	171.00
29/09/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	7766	9997	7766	9997	0.00
29/09/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18374	15498	18374	15498	100.00
29/09/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	20013	22550	20013	22550	0.00
29/09/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	29949	27209	29949	27209	0.00
29/09/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12678	14592	12678	14592	0.00
29/09/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40745	37382	40745	37382	0.00
29/09/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2714	3833	2714	3833	0.00
29/09/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	31889	27901	31889	27901	0.00
29/09/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	670	1065	670	1065	0.00
29/09/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	48768	44056	48768	44056	0.00
29/09/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7390	8717	7390	8717	0.00
29/09/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53928	49979	53928	49979	0.00
29/09/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3825	4650	3825	4650	0.00
29/09/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	69184	64732	69184	64732	0.00
29/09/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	13	28	13	28	0.00
29/09/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	87061	81970	87061	81970	0.00
29/09/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1961	2447	1961	2447	0.00
29/09/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	86496	81704	86496	81704	0.00
29/09/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	1	3	1	3	0.00
29/09/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	107092	101987	107092	101987	0.00
29/09/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	926	1187	926	1187	0.00
29/09/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	105000	99984	105000	99984	0.00
29/09/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	148355	143249	148355	143249	0.00
29/09/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	127524	122418	127524	122418	0.00
29/09/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	44578	49323	44578	49323	0.00
29/09/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1554	1193	1554	1193	0.00
29/09/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	60748	65726	60748	65726	0.00
29/09/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	512	384	512	384	0.00
29/09/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	77276	82343	77276	82343	0.00
29/09/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	149	110	149	110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	401	529	401	529	0.00
29/09/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	124385	119237	124385	119237	0.00
29/09/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	53056	57141	53056	57141	0.00
29/09/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10575	9383	10575	9383	0.00
29/09/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66624	71042	66624	71042	0.00
29/09/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	7306	6447	7306	6447	0.00
29/09/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80844	85512	80844	85512	0.00
29/09/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4996	4387	4996	4387	0.00
29/09/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	53851	56794	53851	56794	0.00
29/09/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26919	25298	26919	25298	0.00
29/09/2006	R186 On 01-February-07			Bond Future	8.3500	8.3010	121.9940	122.5636	0.00
29/09/2006	R186 On 03-May-07			Bond Future	8.3400	8.2860	124.6923	125.2485	0.00
29/09/2006	R186 On 02-August-07			Bond Future	8.3200	8.2700	122.1723	122.6820	0.00
29/09/2006	R186 On 02-November-06			Bond Future	8.3600	8.3100	124.6394	125.2005	59.00
29/09/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	33282	36284	33282	36284	0.00
29/09/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	39090	36397	39090	36397	0.00
29/09/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	45652	48541	45652	48541	0.00
29/09/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	55242	52570	55242	52570	0.00
29/09/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	55108	57808	55108	57808	0.00
29/09/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	62431	60035	62431	60035	0.00
29/09/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	14937	17855	14937	17855	0.00
29/09/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	21676	18982	21676	18982	0.00
29/09/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	27867	30580	27867	30580	0.00
29/09/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	44966	41983	44966	41983	0.00
29/09/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	10331	12683	10331	12683	0.00
29/09/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	28431	25170	28431	25170	0.00
29/09/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	45770	49311	45770	49311	0.00
29/09/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	29471	27316	29471	27316	0.00
29/09/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	56375	59652	56375	59652	0.00
29/09/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	43840	41554	43840	41554	0.00
29/09/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	65795	68797	65795	68797	0.00
29/09/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	51132	49037	51132	49037	0.00
29/09/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	27321	31268	27321	31268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	11820	10156	11820	10156	0.00
29/09/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	62195	65659	62195	65659	0.00
29/09/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	38827	36729	38827	36729	0.00
29/09/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	68623	71699	68623	71699	0.00
29/09/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	48558	46537	48558	46537	0.00
29/09/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	71511	74660	71511	74660	0.00
29/09/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	46082	44134	46082	44134	0.00
29/09/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	63009	67131	63009	67131	0.00
29/09/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19940	18365	19940	18365	0.00
29/09/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	47171	52025	47171	52025	0.00
29/09/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	4746	3988	4746	3988	0.00
29/09/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	74680	78499	74680	78499	0.00
29/09/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	30096	28353	30096	28353	0.00
29/09/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	83634	87064	83634	87064	0.00
29/09/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	37115	35447	37115	35447	0.00
29/09/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	30447	33305	30447	33305	0.00
29/09/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	41881	39043	41881	39043	0.00
29/09/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	12472	15106	12472	15106	0.00
29/09/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	24870	21893	24870	21893	0.00
29/09/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	18826	20951	18826	20951	0.00
29/09/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	58994	55424	58994	55424	0.00
29/09/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4242	5547	4242	5547	0.00
29/09/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	45557	41250	45557	41250	0.00
29/09/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10486	11914	10486	11914	0.00
29/09/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	80435	76168	80435	76168	0.00
29/09/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	975	1411	975	1411	0.00
29/09/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	72269	67093	72269	67093	0.00
29/09/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	5095	5937	5095	5937	0.00
29/09/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	105917	101063	105917	101063	0.00
29/09/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	138	227	138	227	0.00
29/09/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	102517	96995	102517	96995	0.00
29/09/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2398	2859	2398	2859	0.00
29/09/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	135231	129996	135231	129996	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	14	26	14	26	0.00
29/09/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	134636	129037	134636	129037	0.00
29/09/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1013	1237	1013	1237	0.00
29/09/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	167045	161574	167045	161574	0.00
29/09/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
29/09/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	168073	162462	168073	162462	0.00
29/09/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	380	478	380	478	0.00
29/09/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	200853	195254	200853	195254	0.00
29/09/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	202783	197171	202783	197171	0.00
29/09/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70085	75409	70085	75409	0.00
29/09/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1670	1383	1670	1383	0.00
29/09/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	238810	233198	238810	233198	0.00
29/09/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	126	163	126	163	0.00
29/09/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	236333	230673	236333	230673	0.00
29/09/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	82276	86855	82276	86855	0.00
29/09/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	13358	12241	13358	12241	0.00
29/09/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	59248	62619	59248	62619	0.00
29/09/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	41277	39086	41277	39086	0.00
29/09/2006	R194 On 01-February-07			Bond Future	9.0300	8.8580	105.3421	105.5131	0.00
29/09/2006	R194 On 03-May-07			Bond Future	9.0300	8.8440	102.5922	102.7372	0.00
29/09/2006	R194 On 02-August-07			Bond Future	8.9800	8.7840	104.8882	104.9921	0.00
29/09/2006	R194 On 02-November-06			Bond Future	8.9400	8.8020	103.1384	103.3078	0.00
29/09/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2700	3441	2700	3441	0.00
29/09/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5493	4524	5493	4524	0.00
29/09/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4028	4702	4028	4702	0.00
29/09/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6208	5432	6208	5432	0.00
29/09/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5551	6065	5551	6065	0.00
29/09/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6775	6250	6775	6250	0.00
29/09/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	681	1167	681	1167	0.00
29/09/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4863	3655	4863	3655	0.00
29/09/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2286	2957	2286	2957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6082	5043	6082	5043	0.00
29/09/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4732	5476	4732	5476	0.00
29/09/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5359	4654	5359	4654	0.00
29/09/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4919	5681	4919	5681	0.00
29/09/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5159	4472	5159	4472	0.00
29/09/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6073	6616	6073	6616	0.00
29/09/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6209	5712	6209	5712	0.00
29/09/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5111	5891	5111	5891	0.00
29/09/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4964	4294	4964	4294	0.00
29/09/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6208	6758	6208	6758	0.00
29/09/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6072	5583	6072	5583	0.00
29/09/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6345	6902	6345	6902	0.00
29/09/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5937	5456	5937	5456	0.00
29/09/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5925	6775	5925	6775	0.00
29/09/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4232	3632	4232	3632	0.00
29/09/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2488	3194	2488	3194	0.00
29/09/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5782	4778	5782	4778	0.00
29/09/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1741	2307	1741	2307	0.00
29/09/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7045	5902	7045	5902	0.00
29/09/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	431	791	431	791	0.00
29/09/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5849	4513	5849	4513	0.00
29/09/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	546	966	546	966	0.00
29/09/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5345	4071	5345	4071	0.00
29/09/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1033	1435	1033	1435	0.00
29/09/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8859	7551	8859	7551	0.00
29/09/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	106	236	106	236	0.00
29/09/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8619	7055	8619	7055	0.00
29/09/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	16	47	16	47	0.00
29/09/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11639	9975	11639	9975	0.00
29/09/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	555	814	555	814	0.00
29/09/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10911	9461	10911	9461	0.00
29/09/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	1	5	1	5	0.00
29/09/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14747	13057	14747	13057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	263	413	263	413	0.00
29/09/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13160	11599	13160	11599	0.00
29/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	132	217	132	217	0.00
29/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15578	13953	15578	13953	0.00
29/09/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
29/09/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17882	16188	17882	16188	0.00
29/09/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	61	106	61	106	0.00
29/09/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18067	16402	18067	16402	0.00
29/09/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21032	19338	21032	19338	0.00
29/09/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	27	49	27	49	0.00
29/09/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20601	18913	20601	18913	0.00
29/09/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24196	22501	24196	22501	0.00
29/09/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	11	21	11	21	0.00
29/09/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23163	21463	23163	21463	0.00
29/09/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27373	25678	27373	25678	0.00
29/09/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36987	35292	36987	35292	0.00
29/09/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33768	32074	33768	32074	0.00
29/09/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30564	28869	30564	28869	0.00
29/09/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	1	0	1	0.00
29/09/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30946	29236	30946	29236	0.00
29/09/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	3	1	3	0.00
29/09/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28339	26631	28339	26631	0.00
29/09/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	8	4	8	0.00
29/09/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25744	24039	25744	24039	0.00
29/09/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6911	7498	6911	7498	0.00
29/09/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5418	4965	5418	4965	0.00
29/09/2006	R201 On 01-February-07			Bond Future	8.6300	8.5550	101.7932	102.2128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R201 On 03-May-07			Bond Future	8.6100	8.5420	104.0489	104.4483	0.00
29/09/2006	R201 On 02-August-07			Bond Future	8.5900	8.5260	101.9559	102.3138	0.00
29/09/2006	R201 On 02-November-06			Bond Future	8.6300	8.5590	103.9965	104.4079	26.00
29/09/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16972	19102	16972	19102	0.00
29/09/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21452	19387	21452	19387	0.00
29/09/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	23215	25218	23215	25218	0.00
29/09/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29547	27557	29547	27557	0.00
29/09/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	28225	30058	28225	30058	0.00
29/09/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	33217	31472	33217	31472	0.00
29/09/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7750	9801	7750	9801	0.00
29/09/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	12387	10324	12387	10324	0.00
29/09/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15614	17644	15614	17644	0.00
29/09/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22943	20777	22943	20777	0.00
29/09/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	6543	8401	6543	8401	0.00
29/09/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	14093	11837	14093	11837	0.00
29/09/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	18392	20622	18392	20622	0.00
29/09/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	20034	18068	20034	18068	0.00
29/09/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	9087	11329	9087	11329	0.00
29/09/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10823	8951	10823	8951	0.00
29/09/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19874	22201	19874	22201	0.00
29/09/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18687	16819	18687	16819	0.00
29/09/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	28561	30831	28561	30831	0.00
29/09/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23817	22094	23817	22094	0.00
29/09/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33493	35526	33493	35526	0.00
29/09/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27672	26127	27672	26127	0.00
29/09/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	10553	12982	10553	12982	0.00
29/09/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	9398	7713	9398	7713	0.00
29/09/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	23016	25534	23016	25534	0.00
29/09/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	16203	14525	16203	14525	0.00
29/09/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	30001	32336	30001	32336	0.00
29/09/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22512	20855	22512	20855	0.00
29/09/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34893	36976	34893	36976	0.00
29/09/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	26392	24896	26392	24896	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	13862	16643	13862	16643	0.00
29/09/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6956	5623	6956	5623	0.00
29/09/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	31482	33882	31482	33882	0.00
29/09/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	21258	19665	21258	19665	0.00
29/09/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	36326	38458	36326	38458	0.00
29/09/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	25153	23707	25153	23707	0.00
29/09/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	32026	34967	32026	34967	0.00
29/09/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	11323	10068	11323	10068	0.00
29/09/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37800	40453	37800	40453	0.00
29/09/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16731	15390	16731	15390	0.00
29/09/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	24128	27586	24128	27586	0.00
29/09/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	3031	2374	3031	2374	0.00
29/09/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9839	11363	9839	11363	0.00
29/09/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31567	28895	31567	28895	0.00
29/09/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2371	3329	2371	3329	0.00
29/09/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	24646	21490	24646	21490	0.00
29/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	623	979	623	979	0.00
29/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	37898	34139	37898	34139	0.00
29/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5639	6685	5639	6685	0.00
29/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42027	38877	42027	38877	0.00
29/09/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2900	3544	2900	3544	0.00
29/09/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54216	50665	54216	50665	0.00
29/09/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	111	200	111	200	0.00
29/09/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	52666	48641	52666	48641	0.00
29/09/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	15	32	15	32	0.00
29/09/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68137	64039	68137	64039	0.00
29/09/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1462	1836	1462	1836	0.00
29/09/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67980	64158	67980	64158	0.00
29/09/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	1	4	1	4	0.00
29/09/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	83983	79871	83983	79871	0.00
29/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	677	875	677	875	0.00
29/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	82674	78676	82674	78676	0.00
29/09/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	287	382	287	382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98046	93945	98046	93945	0.00
29/09/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100140	96025	100140	96025	0.00
29/09/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	116603	112488	116603	112488	0.00
29/09/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	36196	40035	36196	40035	0.00
29/09/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	1165	890	1165	890	0.00
29/09/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	111	152	111	152	0.00
29/09/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	113922	109768	113922	109768	0.00
29/09/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	42135	45419	42135	45419	0.00
29/09/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7788	6876	7788	6876	0.00
29/09/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	42375	44698	42375	44698	0.00
29/09/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20608	19352	20608	19352	0.00
29/09/2006	R203 On 01-February-07			Bond Future	8.5600	8.4960	101.1150	101.5707	0.00
29/09/2006	R203 On 03-May-07			Bond Future	8.5500	8.4820	99.1721	99.6151	0.00
29/09/2006	R203 On 02-August-07			Bond Future	8.5300	8.4640	101.3913	101.8019	0.00
29/09/2006	R203 On 02-November-06			Bond Future	8.5600	8.4990	98.9992	99.4475	0.00
29/09/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14632	16927	14632	16927	0.00
29/09/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	18916	16655	18916	16655	0.00
29/09/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19930	22210	19930	22210	0.00
29/09/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23149	20999	23149	20999	0.00
29/09/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	25320	27477	25320	27477	0.00
29/09/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27039	25090	27039	25090	0.00
29/09/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6598	8806	6598	8806	0.00
29/09/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11012	8737	11012	8737	0.00
29/09/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	8208	9782	8208	9782	0.00
29/09/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	29740	26756	29740	26756	0.00
29/09/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17913	20502	17913	20502	0.00
29/09/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15408	13440	15408	13440	0.00
29/09/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	26787	29499	26787	29499	0.00
29/09/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16685	14967	16685	14967	0.00
29/09/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11846	14877	11846	14877	0.00
29/09/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5955	4502	5955	4502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9888	12655	9888	12655	0.00
29/09/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7416	5700	7416	5700	0.00
29/09/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	16221	18664	16221	18664	0.00
29/09/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17103	14989	17103	14989	0.00
29/09/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8138	10629	8138	10629	0.00
29/09/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	9101	7108	9101	7108	0.00
29/09/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23587	26598	23587	26598	0.00
29/09/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	11016	9469	11016	9469	0.00
29/09/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	32100	34582	32100	34582	0.00
29/09/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20696	19071	20696	19071	0.00
29/09/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	16346	19843	16346	19843	0.00
29/09/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3665	2679	3665	2679	0.00
29/09/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	28685	31501	28685	31501	0.00
29/09/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15290	13675	15290	13675	0.00
29/09/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33939	36499	33939	36499	0.00
29/09/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19290	17744	19290	17744	0.00
29/09/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	30653	33571	30653	33571	0.00
29/09/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	13980	12467	13980	12467	0.00
29/09/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35832	38470	35832	38470	0.00
29/09/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17953	16484	17953	16484	0.00
29/09/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	19705	22438	19705	22438	0.00
29/09/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13830	12006	13830	12006	0.00
29/09/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34862	38475	34862	38475	0.00
29/09/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5817	4873	5817	4873	0.00
29/09/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1801	2733	1801	2733	0.00
29/09/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	23716	20164	23716	20164	0.00
29/09/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4110	5066	4110	5066	0.00
29/09/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43292	39690	43292	39690	0.00
29/09/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	306	545	306	545	0.00
29/09/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	40138	35894	40138	35894	0.00
29/09/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1816	2323	1816	2323	0.00
29/09/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59061	55011	59061	55011	0.00
29/09/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	30	66	30	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	58206	53758	58206	53758	0.00
29/09/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	701	933	701	933	0.00
29/09/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	76432	72108	76432	72108	0.00
29/09/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	2	5	2	5	0.00
29/09/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	76960	72479	76960	72479	0.00
29/09/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	234	325	234	325	0.00
29/09/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	94887	90422	94887	90422	0.00
29/09/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	96191	91708	96191	91708	0.00
29/09/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	115887	111403	115887	111403	0.00
29/09/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	156716	152233	156716	152233	0.00
29/09/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	136058	131574	136058	131574	0.00
29/09/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	5	3	5	0.00
29/09/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	154149	149594	154149	149594	0.00
29/09/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	16	25	16	25	0.00
29/09/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	133865	129317	133865	129317	0.00
29/09/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	67	98	67	98	0.00
29/09/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	114089	109563	114089	109563	0.00
29/09/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	39187	42482	39187	42482	0.00
29/09/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9547	8412	9547	8412	0.00
29/09/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43932	46863	43932	46863	0.00
29/09/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13273	12097	13273	12097	0.00
29/09/2006	R204 On 01-February-07			Bond Future	8.5400	8.4660	97.0442	97.5698	0.00
29/09/2006	R204 On 03-May-07			Bond Future	8.5300	8.4530	99.1934	99.7063	0.00
29/09/2006	R204 On 02-August-07			Bond Future	8.5100	8.4380	97.3697	97.8488	0.00
29/09/2006	R204 On 02-November-06			Bond Future	8.5400	8.4720	98.9728	99.4897	0.00
29/09/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22965	25751	22965	25751	0.00
29/09/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25769	23298	25769	23298	0.00
29/09/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	32778	35526	32778	35526	0.00
29/09/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34554	32174	34554	32174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	39147	41742	39147	41742	0.00
29/09/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39569	37372	39569	37372	0.00
29/09/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	10643	13400	10643	13400	0.00
29/09/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13769	11357	13769	11357	0.00
29/09/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14909	17060	14909	17060	0.00
29/09/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	35946	32841	35946	32841	0.00
29/09/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4134	5673	4134	5673	0.00
29/09/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	25712	22082	25712	22082	0.00
29/09/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26784	29812	26784	29812	0.00
29/09/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22421	20193	22421	20193	0.00
29/09/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14409	17642	14409	17642	0.00
29/09/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	10286	8350	10286	8350	0.00
29/09/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24838	27746	24838	27746	0.00
29/09/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	24049	21701	24049	21701	0.00
29/09/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	12445	15445	12445	15445	0.00
29/09/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11937	9767	11937	9767	0.00
29/09/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	33041	36412	33041	36412	0.00
29/09/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	18064	16179	18064	16179	0.00
29/09/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	39936	43022	39936	43022	0.00
29/09/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27623	25580	27623	25580	0.00
29/09/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	46194	49055	46194	49055	0.00
29/09/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32698	30768	32698	30768	0.00
29/09/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	21201	25059	21201	25059	0.00
29/09/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	6342	5031	6342	5031	0.00
29/09/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	41849	45018	41849	45018	0.00
29/09/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	26057	24097	26057	24097	0.00
29/09/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	48056	50983	48056	50983	0.00
29/09/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	31123	29258	31123	29258	0.00
29/09/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	43810	47060	43810	47060	0.00
29/09/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24556	22677	24556	22677	0.00
29/09/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	49957	52948	49957	52948	0.00
29/09/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29603	27803	29603	27803	0.00
29/09/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28801	31947	28801	31947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20883	18773	20883	18773	0.00
29/09/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	16528	19984	16528	19984	0.00
29/09/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	8808	7095	8808	7095	0.00
29/09/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44871	48734	44871	48734	0.00
29/09/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12555	11162	12555	11162	0.00
29/09/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	34973	39547	34973	39547	0.00
29/09/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2583	1987	2583	1987	0.00
29/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1161	1780	1161	1780	0.00
29/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41672	37121	41672	37121	0.00
29/09/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8845	10371	8845	10371	0.00
29/09/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	48583	44854	48583	44854	0.00
29/09/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4707	5683	4707	5683	0.00
29/09/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	63627	59347	63627	59347	0.00
29/09/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	220	387	220	387	0.00
29/09/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	60159	55156	60159	55156	0.00
29/09/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2449	3034	2449	3034	0.00
29/09/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	81045	76374	81045	76374	0.00
29/09/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	31	64	31	64	0.00
29/09/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	79906	74769	79906	74769	0.00
29/09/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	3	7	3	7	0.00
29/09/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	100339	95173	100339	95173	0.00
29/09/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1169	1489	1169	1489	0.00
29/09/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	99951	95015	99951	95015	0.00
29/09/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
29/09/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	121336	116167	121336	116167	0.00
29/09/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	510	669	510	669	0.00
29/09/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	120000	114903	120000	114903	0.00
29/09/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	165021	159851	165021	159851	0.00
29/09/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	142892	137723	142892	137723	0.00
29/09/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	72	101	72	101	0.00
29/09/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	162613	157386	162613	157386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	202	273	202	273	0.00
29/09/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	140940	135755	140940	135755	0.00
29/09/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	52110	55670	52110	55670	0.00
29/09/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19177	17609	19177	17609	0.00
29/09/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	57934	61175	57934	61175	0.00
29/09/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	24063	22513	24063	22513	0.00
29/09/2006	R207 On 01-February-07			Bond Future	8.5100	8.4380	90.6557	91.1856	0.00
29/09/2006	R207 On 03-May-07			Bond Future	8.5000	8.4270	92.6683	93.1794	0.00
29/09/2006	R207 On 02-August-07			Bond Future	8.4800	8.4130	91.0961	91.5813	0.00
29/09/2006	R207 On 02-November-06			Bond Future	8.5200	8.4450	92.3313	92.8514	0.00
29/09/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16015	18708	16015	18708	0.00
29/09/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	20441	17834	20441	17834	0.00
29/09/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	24387	27155	24387	27155	0.00
29/09/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24244	21901	24244	21901	0.00
29/09/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	29155	31805	29155	31805	0.00
29/09/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	27806	25604	27806	25604	0.00
29/09/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	3546	5920	3546	5920	0.00
29/09/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	8379	5552	8379	5552	0.00
29/09/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10289	12315	10289	12315	0.00
29/09/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	29433	26159	29433	26159	0.00
29/09/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	542	1206	542	1206	0.00
29/09/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	20239	15702	20239	15702	0.00
29/09/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19512	22539	19512	22539	0.00
29/09/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16698	14426	16698	14426	0.00
29/09/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	6938	10352	6938	10352	0.00
29/09/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	4462	2675	4462	2675	0.00
29/09/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17711	20572	17711	20572	0.00
29/09/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18507	16068	18507	16068	0.00
29/09/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5060	7964	5060	7964	0.00
29/09/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	6228	3931	6228	3931	0.00
29/09/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23424	26776	23424	26776	0.00
29/09/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13449	11501	13449	11501	0.00
29/09/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	31967	35201	31967	35201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17638	15761	17638	15761	0.00
29/09/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	36615	39639	36615	39639	0.00
29/09/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21224	19396	21224	19396	0.00
29/09/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	11734	15996	11734	15996	0.00
29/09/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	2028	1089	2028	1089	0.00
29/09/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27733	31391	27733	31391	0.00
29/09/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10674	9032	10674	9032	0.00
29/09/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17627	22425	17627	22425	0.00
29/09/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	772	369	772	369	0.00
29/09/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	34039	37384	34039	37384	0.00
29/09/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16211	14445	16211	14445	0.00
29/09/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	38626	41740	38626	41740	0.00
29/09/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	19770	18033	19770	18033	0.00
29/09/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	36179	39632	36179	39632	0.00
29/09/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	14870	13212	14870	13212	0.00
29/09/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	40692	43895	40692	43895	0.00
29/09/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18390	16741	18390	16741	0.00
29/09/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21417	24608	21417	24608	0.00
29/09/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	15013	12904	15013	12904	0.00
29/09/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9173	13047	9173	13047	0.00
29/09/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	3073	1745	3073	1745	0.00
29/09/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5368	6648	5368	6648	0.00
29/09/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	43368	39348	43368	39348	0.00
29/09/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	16	55	16	55	0.00
29/09/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	38763	33601	38763	33601	0.00
29/09/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2486	3197	2486	3197	0.00
29/09/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	59866	55278	59866	55278	0.00
29/09/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
29/09/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	58335	53135	58335	53135	0.00
29/09/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1011	1355	1011	1355	0.00
29/09/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	78313	73357	78313	73357	0.00
29/09/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	78478	73277	78478	73277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	99192	93991	99192	93991	0.00
29/09/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	357	501	357	501	0.00
29/09/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	98138	92982	98138	92982	0.00
29/09/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	109	160	109	160	0.00
29/09/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	118944	113696	118944	113696	0.00
29/09/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	120497	115296	120497	115296	0.00
29/09/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	142412	137211	142412	137211	0.00
29/09/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	34419	39601	34419	39601	0.00
29/09/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	29	10	29	10	0.00
29/09/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	28	44	28	44	0.00
29/09/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	140511	135227	140511	135227	0.00
29/09/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	40036	44345	40036	44345	0.00
29/09/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5600	4610	5600	4610	0.00
29/09/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6	10	6	10	0.00
29/09/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	162748	157452	162748	157452	0.00
29/09/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	45362	49217	45362	49217	0.00
29/09/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10315	9059	10315	9059	0.00
29/09/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	49479	53016	49479	53016	0.00
29/09/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13573	12257	13573	12257	0.00
29/09/2006	TRTI On 02-November-06			Index Future	234.1200	234.8710	234.1200	234.8710	500.00