



# Derivatives Monthly Statistics Report

For October 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	CRDI On 02-November-06			Index Future	102.4700	102.4800	102.4700	102.4800	10.00
02/10/2006	GOVI On 01-February-07			jGovi	241.8600	241.9320	241.8640	241.9320	0.00
02/10/2006	GOVI On 03-May-07			jGovi	247.2700	247.2890	247.2670	247.2890	0.00
02/10/2006	GOVI On 02-August-07			jGovi	252.7900	252.8170	252.7900	252.8170	0.00
02/10/2006	GOVI On 02-November-06			jGovi	236.7200	237.2060	236.7180	237.2060	901.00
02/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	118874	119567	118874	119567	0.00
02/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	234	247	234	247	0.00
02/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	123941	124198	123941	124198	0.00
02/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1271	1308	1271	1308	0.00
02/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	126082	126395	126082	126395	0.00
02/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3182	3225	3182	3225	0.00
02/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	67254	72126	67254	72126	0.00
02/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	74	66	74	66	0.00
02/10/2006	J153 On 31-August-10			jSwap	9.1600	9.0960	0.0550	0.0529	0.00
02/10/2006	J157 On 15-September-15			jSwap	8.9900	8.9470	0.0156	0.0185	0.00
02/10/2006	J186 On 21-December-26			jSwap	8.7000	8.6080	0.1158	0.1071	0.00
02/10/2006	J194 On 28-February-08			jSwap	9.1700	9.1100	0.0231	0.0222	0.00
02/10/2006	J201 On 22-December-14			jSwap	8.9600	8.9240	0.0872	0.0852	0.00
02/10/2006	J203 On 15-September-17			jSwap	8.9300	8.8900	0.0987	0.0962	0.00
02/10/2006	J204 On 21-December-18			jSwap	8.8400	8.7910	0.1018	0.0983	0.00
02/10/2006	J207 On 15-January-20			jSwap	8.8300	8.7620	0.0650	0.0602	0.00
02/10/2006	JBAR On 21-December-05			jBar	8.4600	8.3130	0.0000	0.0000	0.00
02/10/2006	JFRA On 01-February-07			jFra	9.2200	9.1470	0.0225	0.0223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	JFRA On 07-February-08			jFra	9.2300	9.1890	0.0225	0.0224	0.00
02/10/2006	JFRA On 03-May-07			jFra	9.4000	9.3230	0.0229	0.0227	0.00
02/10/2006	JFRA On 02-August-07			jFra	9.4100	9.3050	0.0229	0.0227	0.00
02/10/2006	JFRA On 02-November-06			jFra	8.7300	8.7200	0.0213	0.0213	0.00
02/10/2006	JFRA On 01-November-07			jFra	9.3000	9.2060	0.0244	0.0241	0.00
02/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4208	4039	4208	4039	0.00
02/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	18	24	18	24	0.00
02/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25310	25322	25310	25322	0.00
02/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21073	21198	21073	21198	0.00
02/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4690	4514	4690	4514	0.00
02/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	59	72	59	72	0.00
02/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4777	4553	4777	4553	0.00
02/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	129	154	129	154	0.00
02/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4212	4197	4212	4197	0.00
02/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
02/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4953	4744	4953	4744	0.00
02/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	240	274	240	274	0.00
02/10/2006	JN02 On 01-February-07			jNote	9.2500	9.1620	0.1680	0.1666	0.00
02/10/2006	JN02 On 03-May-07			jNote	9.2300	9.1340	0.1677	0.1661	0.00
02/10/2006	JN02 On 02-August-07			jNote	9.1800	9.0780	0.1670	0.1652	0.00
02/10/2006	JN02 On 02-November-06			jNote	9.1900	9.1290	0.1673	0.1662	0.00
02/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13888	13187	13888	13187	0.00
02/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9401	10242	9401	10242	0.00
02/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15040	14327	15040	14327	0.00
02/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15442	16439	15442	16439	0.00
02/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17601	16797	17601	16797	0.00
02/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18840	19930	18840	19930	0.00
02/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35386	34271	35386	34271	0.00
02/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	31	58	31	58	0.00
02/10/2006	JN05 On 01-February-07			jNote	9.0700	9.0300	0.3611	0.3599	0.00
02/10/2006	JN05 On 03-May-07			jNote	9.0500	9.0110	0.3604	0.3593	0.00
02/10/2006	JN05 On 02-August-07			jNote	9.0200	8.9780	0.3594	0.3583	0.00
02/10/2006	JN05 On 02-November-06			jNote	9.0600	9.0220	0.3610	0.3599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	8389	7857	8389	7857	0.00
02/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	15435	16628	15435	16628	0.00
02/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	11677	11118	11677	11118	0.00
02/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	19562	20649	19562	20649	0.00
02/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	14034	13471	14034	13471	0.00
02/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	23281	24327	23281	24327	0.00
02/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	72207	70680	72207	70680	0.00
02/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/10/2006	JN10 On 01-February-07			jNote	8.8700	8.8360	0.5816	0.5803	0.00
02/10/2006	JN10 On 03-May-07			jNote	8.8500	8.8140	0.5806	0.5793	0.00
02/10/2006	JN10 On 02-August-07			jNote	8.8200	8.7830	0.5794	0.5780	0.00
02/10/2006	JN10 On 02-November-06			jNote	8.8800	8.8400	0.5820	0.5807	0.00
02/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	7915	7128	7915	7128	0.00
02/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	16175	17900	16175	17900	0.00
02/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	10917	10088	10917	10088	0.00
02/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	20694	22315	20694	22315	0.00
02/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	13001	12155	13001	12155	0.00
02/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	24828	26438	24828	26438	0.00
02/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	106673	104447	106673	104447	0.00
02/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/10/2006	JROD On 31-January-07			jRod	8.2500	8.2030	0.0014	0.0015	0.00
02/10/2006	JROD On 28-February-07			jRod	8.4700	8.4390	0.0024	0.0026	0.00
02/10/2006	JROD On 30-March-07			jRod	8.6900	8.6940	0.0035	0.0038	0.00
02/10/2006	JROD On 30-April-07			jRod	8.5000	8.5170	0.0038	0.0043	0.00
02/10/2006	JROD On 31-May-07			jRod	8.6900	8.7110	0.0051	0.0056	0.00
02/10/2006	JROD On 31-October-06			jRod	7.7300	7.7210	0.0005	0.0001	0.00
02/10/2006	JROD On 30-November-06			jRod	8.0300	7.9660	0.0002	0.0005	0.00
02/10/2006	JROD On 29-December-06			jRod	8.4100	8.3130	0.0012	0.0013	0.00
02/10/2006	OTHI On 02-November-06			Index Future	235.3100	235.3300	235.3100	235.3300	15.00
02/10/2006	R153 On 01-February-07			Bond Future	8.6500	8.6470	118.7764	118.7960	0.00
02/10/2006	R153 On 03-May-07			Bond Future	8.6100	8.6130	114.8188	114.8188	0.00
02/10/2006	R153 On 02-August-07			Bond Future	8.5600	8.5600	117.3859	117.3888	0.00
02/10/2006	R153 On 02-November-06			Bond Future	8.7000	8.6900	116.1146	116.1457	408.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9545	9769	9545	9769	0.00
02/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12903	12933	12903	12933	0.00
02/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	15868	15970	15868	15970	0.00
02/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13218	13319	13218	13319	0.00
02/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16894	16995	16894	16995	0.00
02/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18630	18703	18630	18703	0.00
02/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	6658	7099	6658	7099	0.00
02/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	4895	5025	4895	5025	0.00
02/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12881	12982	12881	12982	0.00
02/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16335	16437	16335	16437	0.00
02/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3420	3784	3420	3784	0.00
02/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8590	8643	8590	8643	0.00
02/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8032	8244	8032	8244	0.00
02/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14664	14680	14664	14680	0.00
02/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2814	3152	2814	3152	0.00
02/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9726	9752	9726	9752	0.00
02/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12999	13244	12999	13244	0.00
02/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9847	9897	9847	9897	0.00
02/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19746	19848	19746	19848	0.00
02/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	15804	15878	15804	15878	0.00
02/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	18129	18389	18129	18389	0.00
02/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	6907	6972	6907	6972	0.00
02/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	16675	16776	16675	16776	0.00
02/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12505	12606	12505	12606	0.00
02/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17506	17606	17506	17606	0.00
02/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11819	11919	11819	11919	0.00
02/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20501	20604	20501	20604	0.00
02/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15146	15220	15146	15220	0.00
02/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21273	21375	21273	21375	0.00
02/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14506	14580	14506	14580	0.00
02/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12467	12922	12467	12922	0.00
02/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2113	2256	2113	2256	0.00
02/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8772	8991	8772	8991	0.00

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02/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13766	13789	13766	13789	0.00
02/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	867	1051	867	1051	0.00
02/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16538	16410	16538	16410	101.00
02/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2287	2595	2287	2595	0.00
02/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10944	10941	10944	10941	0.00
02/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5453	5633	5453	5633	0.00
02/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18667	18651	18667	18651	0.00
02/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3092	3226	3092	3226	0.00
02/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24600	24539	24600	24539	0.00
02/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	180	245	180	245	0.00
02/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	24696	24449	24696	24449	0.00
02/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1561	1651	1561	1651	0.00
02/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31441	31335	31441	31335	0.00
02/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	23	37	23	37	0.00
02/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	33469	33171	33469	33171	0.00
02/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	783	840	783	840	0.00
02/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39112	38974	39112	38974	0.00
02/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	2	4	2	4	0.00
02/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	42465	42156	42465	42156	0.00
02/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	362	394	362	394	0.00
02/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47218	47055	47218	47055	0.00
02/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	51569	51258	51569	51258	0.00
02/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	153	170	153	170	0.00
02/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55616	55437	55616	55437	0.00
02/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	60764	60452	60764	60452	0.00
02/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	21	24	21	24	0.00
02/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72936	72744	72936	72744	0.00
02/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	59	67	59	67	0.00
02/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64208	64021	64208	64021	0.00
02/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	24010	24275	24010	24275	0.00
02/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4790	4860	4790	4860	0.00

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02/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	70048	69737	70048	69737	0.00
02/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	79424	79113	79424	79113	0.00
02/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	19654	20068	19654	20068	0.00
02/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	790	893	790	893	0.00
02/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21063	21159	21063	21159	0.00
02/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9333	9430	9333	9430	0.00
02/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24524	24625	24524	24625	0.00
02/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12135	12207	12135	12207	0.00
02/10/2006	R157 On 01-February-07			Bond Future	8.6500	8.6390	134.3824	134.4321	0.00
02/10/2006	R157 On 03-May-07			Bond Future	8.6300	8.6220	130.5417	130.5765	0.00
02/10/2006	R157 On 02-August-07			Bond Future	8.6000	8.5980	133.4597	133.4937	0.00
02/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6450	131.4587	131.5605	49.00
02/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	24816	25372	24816	25372	0.00
02/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24531	24590	24531	24590	0.00
02/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34553	34963	34553	34963	0.00
02/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29492	29555	29492	29555	0.00
02/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	35798	36156	35798	36156	0.00
02/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42820	42839	42820	42839	0.00
02/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11618	12695	11618	12695	20.00
02/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	12273	12331	12273	12331	20.00
02/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	21194	21723	21194	21723	0.00
02/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	28041	28073	28041	28073	0.00
02/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27890	28277	27890	28277	0.00
02/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36758	36798	36758	36798	0.00
02/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	9866	10887	9866	10887	0.00
02/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	14164	14167	14164	14167	0.00
02/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16359	16840	16359	16840	150.00
02/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	34005	33988	34005	33988	0.00
02/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	5640	6453	5640	6453	0.00
02/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20951	20746	20951	20746	0.00
02/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22967	23510	22967	23510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26242	26287	26242	26287	0.00
02/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	42381	42757	42381	42757	0.00
02/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35815	35851	35815	35851	0.00
02/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5486	5763	5486	5763	250.00
02/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	60008	59787	60008	59787	0.00
02/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	68794	69423	68794	69423	0.00
02/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6643	6775	6643	6775	150.00
02/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	15625	16786	15625	16786	0.00
02/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	9034	9177	9034	9177	0.00
02/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28735	29314	28735	29314	0.00
02/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21371	21453	21371	21453	0.00
02/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	36352	36768	36352	36768	0.00
02/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27841	27909	27841	27909	0.00
02/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	44129	44508	44129	44508	0.00
02/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	34195	34235	34195	34235	0.00
02/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	38204	38624	38204	38624	0.00
02/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	26255	26327	26255	26327	0.00
02/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	31395	31714	31395	31714	0.00
02/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	18106	18086	18106	18086	0.00
02/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	39889	40507	39889	40507	0.00
02/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	15055	15176	15055	15176	0.00
02/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	46123	46556	46123	46556	0.00
02/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20545	20630	20545	20630	0.00
02/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	28277	29508	28277	29508	0.00
02/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3811	4025	3811	4025	0.00
02/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	8286	9244	8286	9244	0.00
02/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	16241	16181	16241	16181	0.00
02/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	65	105	65	105	0.00
02/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	68469	67492	68469	67492	171.00
02/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6877	7766	6877	7766	0.00
02/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18503	18374	18503	18374	100.00
02/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19499	20013	19499	20013	0.00
02/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	29932	29949	29932	29949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12254	12678	12254	12678	0.00
02/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40818	40745	40818	40745	0.00
02/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2220	2714	2220	2714	0.00
02/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32412	31889	32412	31889	0.00
02/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	487	670	487	670	0.00
02/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	49603	48768	49603	48768	0.00
02/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7070	7390	7070	7390	0.00
02/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	54106	53928	54106	53928	0.00
02/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3611	3825	3611	3825	0.00
02/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	69468	69184	69468	69184	0.00
02/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	7	13	7	13	0.00
02/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88073	87061	88073	87061	0.00
02/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1826	1961	1826	1961	0.00
02/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	86858	86496	86858	86496	0.00
02/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
02/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	108110	107092	108110	107092	0.00
02/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	848	926	848	926	0.00
02/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	105419	105000	105419	105000	0.00
02/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	149373	148355	149373	148355	0.00
02/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	128542	127524	128542	127524	0.00
02/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43398	44578	43398	44578	0.00
02/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1393	1554	1393	1554	0.00
02/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	59645	60748	59645	60748	0.00
02/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	427	512	427	512	0.00
02/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	76223	77276	76223	77276	0.00
02/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	114	149	114	149	0.00
02/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	360	401	360	401	0.00
02/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	124842	124385	124842	124385	0.00
02/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	52423	53056	52423	53056	0.00
02/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10439	10575	10439	10575	0.00
02/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	65993	66624	65993	66624	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	7173	7306	7173	7306	0.00
02/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80225	80844	80225	80844	0.00
02/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4875	4996	4875	4996	0.00
02/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	53456	53851	53456	53851	0.00
02/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26864	26919	26864	26919	0.00
02/10/2006	R186 On 01-February-07			Bond Future	8.3600	8.3520	121.9272	121.9940	0.00
02/10/2006	R186 On 03-May-07			Bond Future	8.3400	8.3360	124.6480	124.6923	0.00
02/10/2006	R186 On 02-August-07			Bond Future	8.3200	8.3160	122.1281	122.1723	0.00
02/10/2006	R186 On 02-November-06			Bond Future	8.3700	8.3600	124.5276	124.6394	59.00
02/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	32522	33282	32522	33282	0.00
02/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	38998	39090	38998	39090	0.00
02/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	45086	45652	45086	45652	0.00
02/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	55120	55242	55120	55242	0.00
02/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	54599	55108	54599	55108	0.00
02/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	62364	62431	62364	62431	0.00
02/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	13638	14937	13638	14937	0.00
02/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	21494	21676	21494	21676	0.00
02/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	27152	27867	27152	27867	0.00
02/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	44918	44966	44918	44966	0.00
02/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9209	10331	9209	10331	0.00
02/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	28426	28431	28426	28431	0.00
02/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	44940	45770	44940	45770	0.00
02/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	29309	29471	29309	29471	0.00
02/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	55782	56375	55782	56375	0.00
02/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	43690	43840	43690	43840	0.00
02/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	65263	65795	65263	65795	0.00
02/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	51042	51132	51042	51132	0.00
02/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	25818	27321	25818	27321	0.00
02/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	11434	11820	11434	11820	0.00
02/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	61592	62195	61592	62195	0.00
02/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	38667	38827	38667	38827	0.00
02/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	68087	68623	68087	68623	0.00
02/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	48463	48558	48463	48558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	70971	71511	70971	71511	0.00
02/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	45983	46082	45983	46082	0.00
02/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	62140	63009	62140	63009	0.00
02/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19738	19940	19738	19940	0.00
02/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	45689	47171	45689	47171	0.00
02/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	4381	4746	4381	4746	0.00
02/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	74067	74680	74067	74680	0.00
02/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	29926	30096	29926	30096	0.00
02/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	83081	83634	83081	83634	0.00
02/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	37003	37115	37003	37115	0.00
02/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	29710	30447	29710	30447	0.00
02/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	41811	41881	41811	41881	0.00
02/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	11257	12472	11257	12472	0.00
02/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	24773	24870	24773	24870	0.00
02/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	18218	18826	18218	18826	0.00
02/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	59054	58994	59054	58994	0.00
02/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3546	4242	3546	4242	0.00
02/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	45979	45557	45979	45557	0.00
02/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10036	10486	10036	10486	0.00
02/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	80654	80435	80654	80435	0.00
02/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	724	975	724	975	0.00
02/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	73135	72269	73135	72269	0.00
02/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4807	5095	4807	5095	0.00
02/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	106296	105917	106296	105917	0.00
02/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	86	138	86	138	0.00
02/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	103583	102517	103583	102517	0.00
02/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2226	2398	2226	2398	0.00
02/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	135727	135231	135727	135231	0.00
02/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	7	14	7	14	0.00
02/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	135747	134636	135747	134636	0.00
02/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	922	1013	922	1013	0.00
02/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	167622	167045	167622	167045	0.00
02/10/2006	R186 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
02/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	169190	168073	169190	168073	0.00
02/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	339	380	339	380	0.00
02/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	201478	200853	201478	200853	0.00
02/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	203900	202783	203900	202783	0.00
02/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	68744	70085	68744	70085	0.00
02/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1446	1670	1446	1670	0.00
02/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	239927	238810	239927	238810	0.00
02/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	110	126	110	126	0.00
02/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	236983	236333	236983	236333	0.00
02/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	81400	82276	81400	82276	0.00
02/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	13150	13358	13150	13358	0.00
02/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	58650	59248	58650	59248	0.00
02/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	41122	41277	41122	41277	0.00
02/10/2006	R194 On 01-February-07			Bond Future	9.0100	9.0290	105.3621	105.3421	0.00
02/10/2006	R194 On 03-May-07			Bond Future	8.9800	9.0310	102.6310	102.5922	0.00
02/10/2006	R194 On 02-August-07			Bond Future	8.9100	8.9750	104.9252	104.8882	0.00
02/10/2006	R194 On 02-November-06			Bond Future	8.9600	8.9400	103.1139	103.1384	0.00
02/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2733	2700	2733	2700	0.00
02/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5326	5493	5326	5493	0.00
02/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5275	5111	5275	5111	0.00
02/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4740	4964	4740	4964	0.00
02/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6229	6073	6229	6073	0.00
02/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5995	6209	5995	6209	0.00
02/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	560	681	560	681	0.00
02/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4987	4863	4987	4863	0.00
02/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4164	4028	4164	4028	0.00
02/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5956	6208	5956	6208	0.00
02/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5697	5551	5697	5551	0.00
02/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6552	6775	6552	6775	0.00
02/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2312	2286	2312	2286	0.00
02/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5909	6082	5909	6082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4886	4732	4886	4732	0.00
02/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5126	5359	5126	5359	0.00
02/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5078	4919	5078	4919	0.00
02/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4931	5159	4931	5159	0.00
02/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6367	6208	6367	6208	0.00
02/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5861	6072	5861	6072	0.00
02/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6506	6345	6506	6345	0.00
02/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5729	5937	5729	5937	0.00
02/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6108	5925	6108	5925	0.00
02/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4028	4232	4028	4232	0.00
02/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2518	2488	2518	2488	0.00
02/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5612	5782	5612	5782	0.00
02/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1760	1741	1760	1741	0.00
02/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6864	7045	6864	7045	0.00
02/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	341	431	341	431	0.00
02/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6004	5849	6004	5849	0.00
02/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	440	546	440	546	0.00
02/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5485	5345	5485	5345	0.00
02/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1042	1033	1042	1033	0.00
02/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8668	8859	8668	8859	0.00
02/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	74	106	74	106	0.00
02/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8832	8619	8832	8619	0.00
02/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	9	16	9	16	0.00
02/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11878	11639	11878	11639	0.00
02/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	557	555	557	555	0.00
02/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10714	10911	10714	10911	0.00
02/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14992	14747	14992	14747	0.00
02/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	263	263	263	263	0.00
02/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12960	13160	12960	13160	0.00
02/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	131	132	131	132	0.00
02/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15377	15578	15377	15578	0.00
02/10/2006	R194 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
02/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18128	17882	18128	17882	0.00
02/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	60	61	60	61	0.00
02/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17866	18067	17866	18067	0.00
02/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21277	21032	21277	21032	0.00
02/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	26	27	26	27	0.00
02/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20400	20601	20400	20601	0.00
02/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24441	24196	24441	24196	0.00
02/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	11	10	11	0.00
02/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22963	23163	22963	23163	0.00
02/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27618	27373	27618	27373	0.00
02/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37232	36987	37232	36987	0.00
02/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34014	33768	34014	33768	0.00
02/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30809	30564	30809	30564	0.00
02/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30746	30946	30746	30946	0.00
02/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28140	28339	28140	28339	0.00
02/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	4	4	4	0.00
02/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25544	25744	25544	25744	0.00
02/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7083	6911	7083	6911	0.00
02/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5221	5418	5221	5418	0.00
02/10/2006	R201 On 01-February-07			Bond Future	8.6400	8.6290	101.7480	101.7932	0.00
02/10/2006	R201 On 03-May-07			Bond Future	8.6200	8.6140	104.0213	104.0489	0.00
02/10/2006	R201 On 02-August-07			Bond Future	8.6000	8.5920	101.9235	101.9559	0.00
02/10/2006	R201 On 02-November-06			Bond Future	8.6500	8.6300	103.9098	103.9965	26.00
02/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19407	19874	19407	19874	0.00
02/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18673	18687	18673	18687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	28230	28561	28230	28561	0.00
02/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23763	23817	23763	23817	0.00
02/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27916	28225	27916	28225	0.00
02/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	33233	33217	33233	33217	0.00
02/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9656	10553	9656	10553	0.00
02/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	9367	9398	9367	9398	0.00
02/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16529	16972	16529	16972	0.00
02/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21462	21452	21462	21452	0.00
02/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22902	23215	22902	23215	0.00
02/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29511	29547	29511	29547	0.00
02/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6947	7750	6947	7750	0.00
02/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	12452	12387	12452	12387	0.00
02/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15185	15614	15185	15614	0.00
02/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22967	22943	22967	22943	0.00
02/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5797	6543	5797	6543	0.00
02/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	14214	14093	14214	14093	0.00
02/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17937	18392	17937	18392	0.00
02/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	20031	20034	20031	20034	0.00
02/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8234	9087	8234	9087	0.00
02/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10836	10823	10836	10823	0.00
02/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33167	33493	33167	33493	0.00
02/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27671	27672	27671	27672	0.00
02/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22529	23016	22529	23016	0.00
02/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	16169	16203	16169	16203	0.00
02/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29666	30001	29666	30001	0.00
02/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22454	22512	22454	22512	0.00
02/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34564	34893	34564	34893	0.00
02/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	26387	26392	26387	26392	0.00
02/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12897	13862	12897	13862	0.00
02/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6858	6956	6858	6956	0.00
02/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	31144	31482	31144	31482	0.00
02/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	21196	21258	21196	21258	0.00
02/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35993	36326	35993	36326	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	25145	25153	25145	25153	0.00
02/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31502	32026	31502	32026	0.00
02/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	11251	11323	11251	11323	0.00
02/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37452	37800	37452	37800	0.00
02/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16659	16731	16659	16731	0.00
02/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23104	24128	23104	24128	0.00
02/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2873	3031	2873	3031	0.00
02/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9488	9839	9488	9839	0.00
02/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31669	31567	31669	31567	0.00
02/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1944	2371	1944	2371	0.00
02/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25086	24646	25086	24646	0.00
02/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	456	623	456	623	0.00
02/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38598	37898	38598	37898	0.00
02/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5379	5639	5379	5639	0.00
02/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42220	42027	42220	42027	0.00
02/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2728	2900	2728	2900	0.00
02/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54497	54216	54497	54216	0.00
02/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	69	111	69	111	0.00
02/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53491	52666	53491	52666	0.00
02/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	8	15	8	15	0.00
02/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68997	68137	68997	68137	0.00
02/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1355	1462	1355	1462	0.00
02/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	68325	67980	68325	67980	0.00
02/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84849	83983	84849	83983	0.00
02/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	617	677	617	677	0.00
02/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	83065	82674	83065	82674	0.00
02/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	256	287	256	287	0.00
02/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98467	98046	98467	98046	0.00
02/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	101006	100140	101006	100140	0.00
02/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117469	116603	117469	116603	0.00

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02/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35210	36196	35210	36196	0.00
02/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	1046	1165	1046	1165	0.00
02/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	97	111	97	111	0.00
02/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	114361	113922	114361	113922	0.00
02/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41595	42135	41595	42135	0.00
02/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7699	7788	7699	7788	0.00
02/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	42030	42375	42030	42375	0.00
02/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20587	20608	20587	20608	0.00
02/10/2006	R203 On 01-February-07			Bond Future	8.5800	8.5630	101.0133	101.1150	0.00
02/10/2006	R203 On 03-May-07			Bond Future	8.5600	8.5480	99.0918	99.1721	0.00
02/10/2006	R203 On 02-August-07			Bond Future	8.5400	8.5260	101.3055	101.3913	0.00
02/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5640	98.8617	98.9992	0.00
02/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15517	16221	15517	16221	0.00
02/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17415	17103	17415	17103	0.00
02/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19392	19930	19392	19930	0.00
02/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23414	23149	23414	23149	0.00
02/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24763	25320	24763	25320	0.00
02/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27341	27039	27341	27039	0.00
02/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7100	8138	7100	8138	0.00
02/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	9438	9101	9438	9101	0.00
02/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13962	14632	13962	14632	0.00
02/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	19262	18916	19262	18916	0.00
02/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5658	6598	5658	6598	0.00
02/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11447	11012	11447	11012	0.00
02/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7719	8208	7719	8208	0.00
02/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30267	29740	30267	29740	0.00
02/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17176	17913	17176	17913	0.00
02/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15688	15408	15688	15408	0.00
02/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	26173	26787	26173	26787	0.00
02/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16873	16685	16873	16685	0.00
02/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10643	11846	10643	11846	0.00
02/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	6127	5955	6127	5955	0.00
02/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8762	9888	8762	9888	0.00



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02/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7665	7416	7665	7416	0.00
02/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22763	23587	22763	23587	0.00
02/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	11208	11016	11208	11016	0.00
02/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	31477	32100	31477	32100	0.00
02/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20931	20696	20931	20696	0.00
02/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	15029	16346	15029	16346	0.00
02/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3722	3665	3722	3665	0.00
02/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	28054	28685	28054	28685	0.00
02/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15461	15290	15461	15290	0.00
02/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33300	33939	33300	33939	0.00
02/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19510	19290	19510	19290	0.00
02/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	30006	30653	30006	30653	0.00
02/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	14135	13980	14135	13980	0.00
02/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35179	35832	35179	35832	0.00
02/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	18158	17953	18158	17953	0.00
02/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18938	19705	18938	19705	0.00
02/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	14079	13830	14079	13830	0.00
02/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33930	34862	33930	34862	0.00
02/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5902	5817	5902	5817	0.00
02/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1375	1801	1375	1801	0.00
02/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24665	23716	24665	23716	0.00
02/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3796	4110	3796	4110	0.00
02/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43994	43292	43994	43292	0.00
02/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	197	306	197	306	0.00
02/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	41403	40138	41403	40138	0.00
02/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1641	1816	1641	1816	0.00
02/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59902	59061	59902	59061	0.00
02/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	16	30	16	30	0.00
02/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	59565	58206	59565	58206	0.00
02/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	617	701	617	701	0.00
02/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	77365	76432	77365	76432	0.00
02/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
02/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	78333	76960	78333	76960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	200	234	200	234	0.00
02/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	95869	94887	95869	94887	0.00
02/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	97566	96191	97566	96191	0.00
02/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	117261	115887	117261	115887	0.00
02/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	158091	156716	158091	156716	0.00
02/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	137432	136058	137432	136058	0.00
02/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
02/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	155165	154149	155165	154149	0.00
02/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	13	16	13	16	0.00
02/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	134878	133865	134878	133865	0.00
02/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	55	67	55	67	0.00
02/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	115093	114089	115093	114089	0.00
02/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	38484	39187	38484	39187	0.00
02/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9646	9547	9646	9547	0.00
02/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43226	43932	43226	43932	0.00
02/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13424	13273	13424	13273	0.00
02/10/2006	R204 On 01-February-07			Bond Future	8.5500	8.5390	96.9366	97.0442	0.00
02/10/2006	R204 On 03-May-07			Bond Future	8.5400	8.5250	99.1012	99.1934	0.00
02/10/2006	R204 On 02-August-07			Bond Future	8.5200	8.5060	97.2714	97.3697	0.00
02/10/2006	R204 On 02-November-06			Bond Future	8.5600	8.5430	98.8278	98.9728	0.00
02/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	23990	24838	23990	24838	0.00
02/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	24276	24049	24276	24049	0.00
02/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	32077	32778	32077	32778	0.00
02/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34775	34554	34775	34554	0.00
02/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	38447	39147	38447	39147	0.00
02/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39851	39569	39851	39569	0.00
02/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	11166	12445	11166	12445	0.00
02/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	12108	11937	12108	11937	0.00
02/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22145	22965	22145	22965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	26023	25769	26023	25769	0.00
02/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	9441	10643	9441	10643	0.00
02/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	14017	13769	14017	13769	0.00
02/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14240	14909	14240	14909	0.00
02/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	36352	35946	36352	35946	0.00
02/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3401	4134	3401	4134	0.00
02/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	26429	25712	26429	25712	0.00
02/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	25910	26784	25910	26784	0.00
02/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22623	22421	22623	22421	0.00
02/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	13062	14409	13062	14409	0.00
02/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	10388	10286	10388	10286	0.00
02/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32099	33041	32099	33041	0.00
02/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	18197	18064	18197	18064	0.00
02/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	39177	39936	39177	39936	0.00
02/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27786	27623	27786	27623	0.00
02/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	45442	46194	45442	46194	0.00
02/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32928	32698	32928	32698	0.00
02/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19707	21201	19707	21201	0.00
02/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	6297	6342	6297	6342	0.00
02/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	41077	41849	41077	41849	0.00
02/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	26207	26057	26207	26057	0.00
02/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	47291	48056	47291	48056	0.00
02/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	31341	31123	31341	31123	0.00
02/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	43026	43810	43026	43810	0.00
02/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24693	24556	24693	24556	0.00
02/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	49180	49957	49180	49957	0.00
02/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29809	29603	29809	29603	0.00
02/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	27904	28801	27904	28801	0.00
02/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	21060	20883	21060	20883	0.00
02/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	15122	16528	15122	16528	0.00
02/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	8852	8808	8852	8808	0.00
02/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43843	44871	43843	44871	0.00
02/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12603	12555	12603	12555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33400	34973	33400	34973	0.00
02/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2459	2583	2459	2583	0.00
02/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	854	1161	854	1161	0.00
02/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42814	41672	42814	41672	0.00
02/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8345	8845	8345	8845	0.00
02/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	49158	48583	49158	48583	0.00
02/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4372	4707	4372	4707	0.00
02/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	64368	63627	64368	63627	0.00
02/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	139	220	139	220	0.00
02/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	61526	60159	61526	60159	0.00
02/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2238	2449	2238	2449	0.00
02/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	81909	81045	81909	81045	0.00
02/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	16	31	16	31	0.00
02/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	81341	79906	81341	79906	0.00
02/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	1	3	1	3	0.00
02/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	101786	100339	101786	100339	0.00
02/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1048	1169	1048	1169	0.00
02/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	100905	99951	100905	99951	0.00
02/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	122785	121336	122785	121336	0.00
02/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	447	510	447	510	0.00
02/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	121013	120000	121013	120000	0.00
02/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	166470	165021	166470	165021	0.00
02/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	144342	142892	144342	142892	0.00
02/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	60	72	60	72	0.00
02/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	163676	162613	163676	162613	0.00
02/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	173	202	173	202	0.00
02/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	141986	140940	141986	140940	0.00
02/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	51280	52110	51280	52110	0.00
02/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19269	19177	19269	19177	0.00
02/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	57113	57934	57113	57934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	24225	24063	24225	24063	0.00
02/10/2006	R207 On 01-February-07			Bond Future	8.5300	8.5110	90.5545	90.6557	0.00
02/10/2006	R207 On 03-May-07			Bond Future	8.5100	8.4980	92.5751	92.6683	0.00
02/10/2006	R207 On 02-August-07			Bond Future	8.5000	8.4810	90.9967	91.0961	0.00
02/10/2006	R207 On 02-November-06			Bond Future	8.5400	8.5160	92.1855	92.3313	0.00
02/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16989	17711	16989	17711	0.00
02/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18796	18507	18796	18507	0.00
02/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	23742	24387	23742	24387	0.00
02/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24530	24244	24530	24244	0.00
02/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	28498	29155	28498	29155	0.00
02/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	28143	27806	28143	27806	0.00
02/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	7925	5060	7925	5060	0.00
02/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10552	6228	10552	6228	0.00
02/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15326	16015	15326	16015	0.00
02/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	20763	20441	20763	20441	0.00
02/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	6392	3546	6392	3546	0.00
02/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12683	8379	12683	8379	0.00
02/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9741	10289	9741	10289	0.00
02/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	29897	29433	29897	29433	0.00
02/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2290	542	2290	542	0.00
02/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	23445	20239	23445	20239	0.00
02/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18758	19512	18758	19512	0.00
02/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16955	16698	16955	16698	0.00
02/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	9679	6938	9679	6938	0.00
02/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8660	4462	8660	4462	0.00
02/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	22612	23424	22612	23424	0.00
02/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13648	13449	13648	13449	0.00
02/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	31241	31967	31241	31967	0.00
02/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17844	17638	17844	17638	0.00
02/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	35884	36615	35884	36615	0.00
02/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21488	21224	21488	21224	0.00
02/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	13835	11734	13835	11734	0.00
02/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5588	2028	5588	2028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	26870	27733	26870	27733	0.00
02/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10823	10674	10823	10674	0.00
02/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	18788	17627	18788	17627	0.00
02/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3390	772	3390	772	0.00
02/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	33295	34039	33295	34039	0.00
02/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16398	16211	16398	16211	0.00
02/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	37878	38626	37878	38626	0.00
02/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	20017	19770	20017	19770	0.00
02/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	35418	36179	35418	36179	0.00
02/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	15040	14870	15040	14870	0.00
02/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	39927	40692	39927	40692	0.00
02/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18620	18390	18620	18390	0.00
02/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	20633	21417	20633	21417	0.00
02/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	15240	15013	15240	15013	0.00
02/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	11651	9173	11651	9173	0.00
02/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	7008	3073	7008	3073	0.00
02/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5000	5368	5000	5368	0.00
02/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44012	43368	44012	43368	0.00
02/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	416	16	416	16	0.00
02/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	40621	38763	40621	38763	0.00
02/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2269	2486	2269	2486	0.00
02/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60662	59866	60662	59866	0.00
02/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	44	0	44	0	0.00
02/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	59837	58335	59837	58335	0.00
02/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	901	1011	901	1011	0.00
02/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	79214	78313	79214	78313	0.00
02/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	3	0	3	0	0.00
02/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	79938	78478	79938	78478	0.00
02/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	100650	99192	100650	99192	0.00
02/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	310	357	310	357	0.00
02/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	99102	98138	99102	98138	0.00
02/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	91	109	91	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
02/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	119938	118944	119938	118944	0.00
02/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	121955	120497	121955	120497	0.00
02/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	143870	142412	143870	142412	0.00
02/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	33657	34419	33657	34419	0.00
02/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	724	29	724	29	0.00
02/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	23	28	23	28	0.00
02/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	141517	140511	141517	140511	0.00
02/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39081	40036	39081	40036	0.00
02/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5657	5600	5657	5600	0.00
02/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	6	5	6	0.00
02/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	163758	162748	163758	162748	0.00
02/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	44542	45362	44542	45362	0.00
02/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10426	10315	10426	10315	0.00
02/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	48655	49479	48655	49479	0.00
02/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13743	13573	13743	13573	0.00
02/10/2006	TRTI On 02-November-06			Index Future	234.0900	234.1200	234.0900	234.1200	500.00
03/10/2006	CRDI On 02-November-06			Index Future	102.4800	102.4700	102.4810	102.4700	10.00
03/10/2006	GOVI On 01-February-07			jGovi	241.7300	241.8640	241.7260	241.8640	0.00
03/10/2006	GOVI On 03-May-07			jGovi	247.0200	247.2670	247.0180	247.2670	0.00
03/10/2006	GOVI On 02-August-07			jGovi	252.8700	252.7900	252.8730	252.7900	0.00
03/10/2006	GOVI On 02-November-06			jGovi	236.8500	236.7180	236.8450	236.7180	901.00
03/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	117504	118874	117504	118874	0.00
03/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	244	234	244	234	0.00
03/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	121543	123941	121543	123941	0.00
03/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1363	1271	1363	1271	0.00
03/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	126827	126082	126827	126082	0.00
03/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3097	3182	3097	3182	0.00
03/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	68506	67254	68506	67254	0.00
03/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	56	74	56	74	0.00
03/10/2006	J153 On 31-August-10			jSwap	9.1200	9.1590	0.0535	0.0550	0.00
03/10/2006	J157 On 15-September-15			jSwap	8.9600	8.9930	0.0178	0.0156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	J186 On 21-December-26			jSwap	8.6700	8.7040	0.1128	0.1158	0.00
03/10/2006	J194 On 28-February-08			jSwap	9.1500	9.1710	0.0228	0.0231	0.00
03/10/2006	J201 On 22-December-14			jSwap	8.9200	8.9600	0.0852	0.0872	0.00
03/10/2006	J203 On 15-September-17			jSwap	8.9000	8.9280	0.0967	0.0987	0.00
03/10/2006	J204 On 21-December-18			jSwap	8.8100	8.8390	0.0996	0.1018	0.00
03/10/2006	J207 On 15-January-20			jSwap	8.7900	8.8250	0.0627	0.0650	0.00
03/10/2006	JBAR On 21-December-05			jBar	8.5100	8.4630	0.0000	0.0000	0.00
03/10/2006	JFRA On 01-February-07			jFra	9.1900	9.2190	0.0224	0.0225	0.00
03/10/2006	JFRA On 07-February-08			jFra	9.1900	9.2330	0.0224	0.0225	0.00
03/10/2006	JFRA On 03-May-07			jFra	9.3700	9.4010	0.0228	0.0229	0.00
03/10/2006	JFRA On 02-August-07			jFra	9.3600	9.4080	0.0228	0.0229	0.00
03/10/2006	JFRA On 02-November-06			jFra	8.7300	8.7260	0.0213	0.0213	0.00
03/10/2006	JFRA On 01-November-07			jFra	9.2800	9.2990	0.0243	0.0244	0.00
03/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4143	4208	4143	4208	0.00
03/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	19	18	19	18	0.00
03/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25230	25310	25230	25310	0.00
03/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21102	21073	21102	21073	0.00
03/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4618	4690	4618	4690	0.00
03/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	62	59	62	59	0.00
03/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4679	4777	4679	4777	0.00
03/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	138	129	138	129	0.00
03/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4229	4212	4229	4212	0.00
03/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
03/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4915	4953	4915	4953	0.00
03/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	244	240	244	240	0.00
03/10/2006	JN02 On 01-February-07			jNote	9.2100	9.2470	0.1674	0.1680	0.00
03/10/2006	JN02 On 03-May-07			jNote	9.1800	9.2280	0.1669	0.1677	0.00
03/10/2006	JN02 On 02-August-07			jNote	9.1300	9.1820	0.1660	0.1670	0.00
03/10/2006	JN02 On 02-November-06			jNote	9.1700	9.1930	0.1668	0.1673	0.00
03/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13441	13888	13441	13888	0.00
03/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9680	9401	9680	9401	0.00
03/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14591	15040	14591	15040	0.00
03/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15847	15442	15847	15442	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17095	17601	17095	17601	0.00
03/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19335	18840	19335	18840	0.00
03/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34920	35386	34920	35386	0.00
03/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	30	31	30	31	0.00
03/10/2006	JN05 On 01-February-07			jNote	9.0300	9.0730	0.3596	0.3611	0.00
03/10/2006	JN05 On 03-May-07			jNote	9.0100	9.0520	0.3589	0.3604	0.00
03/10/2006	JN05 On 02-August-07			jNote	8.9700	9.0180	0.3580	0.3594	0.00
03/10/2006	JN05 On 02-November-06			jNote	9.0200	9.0630	0.3595	0.3610	0.00
03/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	7618	8389	7618	8389	0.00
03/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	16544	15435	16544	15435	0.00
03/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	10886	11677	10886	11677	0.00
03/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	20653	19562	20653	19562	0.00
03/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	13260	14034	13260	14034	0.00
03/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	24353	23281	24353	23281	0.00
03/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	70447	72207	70447	72207	0.00
03/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
03/10/2006	JN10 On 01-February-07			jNote	8.8400	8.8740	0.5804	0.5816	0.00
03/10/2006	JN10 On 03-May-07			jNote	8.8200	8.8510	0.5795	0.5806	0.00
03/10/2006	JN10 On 02-August-07			jNote	8.7900	8.8200	0.5783	0.5794	0.00
03/10/2006	JN10 On 02-November-06			jNote	8.8500	8.8770	0.5809	0.5820	0.00
03/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	7067	7915	7067	7915	0.00
03/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	17508	16175	17508	16175	0.00
03/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	10074	10917	10074	10917	0.00
03/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	21970	20694	21970	20694	0.00
03/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	12163	13001	12163	13001	0.00
03/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	26116	24828	26116	24828	0.00
03/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	104806	106673	104806	106673	0.00
03/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
03/10/2006	JROD On 31-January-07			jRod	8.2700	8.2510	0.0015	0.0014	0.00
03/10/2006	JROD On 28-February-07			jRod	8.4800	8.4670	0.0025	0.0024	0.00
03/10/2006	JROD On 30-March-07			jRod	8.6900	8.6920	0.0035	0.0035	0.00
03/10/2006	JROD On 30-April-07			jRod	8.5000	8.5000	0.0038	0.0038	0.00
03/10/2006	JROD On 31-May-07			jRod	8.6800	8.6880	0.0051	0.0051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	JROD On 31-October-06			jRod	7.7400	7.7340	0.0005	0.0005	0.00
03/10/2006	JROD On 30-November-06			jRod	8.0400	8.0270	0.0003	0.0002	0.00
03/10/2006	JROD On 29-December-06			jRod	8.4400	8.4140	0.0013	0.0012	0.00
03/10/2006	OTHI On 02-November-06			Index Future	235.3600	235.3100	235.3560	235.3100	15.00
03/10/2006	R153 On 01-February-07			Bond Future	8.6600	8.6530	118.7569	118.7764	0.00
03/10/2006	R153 On 03-May-07			Bond Future	8.6200	8.6130	114.8036	114.8188	0.00
03/10/2006	R153 On 02-August-07			Bond Future	8.5700	8.5610	117.3632	117.3859	0.00
03/10/2006	R153 On 02-November-06			Bond Future	8.7000	8.6990	116.1146	116.1146	408.00
03/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12846	12999	12846	12999	0.00
03/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	9889	9847	9889	9847	0.00
03/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	15752	15868	15752	15868	0.00
03/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	13254	13218	13254	13218	0.00
03/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16753	16894	16753	16894	0.00
03/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	18716	18630	18716	18630	0.00
03/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	6565	6658	6565	6658	0.00
03/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	4802	4895	4802	4895	0.00
03/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	9410	9545	9410	9545	0.00
03/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12964	12903	12964	12903	0.00
03/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12775	12881	12775	12881	0.00
03/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	16382	16335	16382	16335	0.00
03/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3334	3420	3334	3420	0.00
03/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8504	8590	8504	8590	0.00
03/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7909	8032	7909	8032	0.00
03/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14735	14664	14735	14664	0.00
03/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2734	2814	2734	2814	0.00
03/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9646	9726	9646	9726	0.00
03/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19594	19746	19594	19746	0.00
03/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	15879	15804	15879	15804	0.00
03/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17957	18129	17957	18129	0.00
03/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	6930	6907	6930	6907	0.00
03/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	16557	16675	16557	16675	0.00
03/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	12539	12505	12539	12505	0.00
03/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17386	17506	17386	17506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	11851	11819	11851	11819	0.00
03/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20346	20501	20346	20501	0.00
03/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15218	15146	15218	15146	0.00
03/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21115	21273	21115	21273	0.00
03/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	14576	14506	14576	14506	0.00
03/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12392	12467	12392	12467	0.00
03/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2038	2113	2038	2113	0.00
03/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8643	8772	8643	8772	0.00
03/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13832	13766	13832	13766	0.00
03/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	821	867	821	867	0.00
03/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16492	16538	16492	16538	101.00
03/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2213	2287	2213	2287	0.00
03/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10870	10944	10870	10944	0.00
03/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5353	5453	5353	5453	0.00
03/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18761	18667	18761	18667	0.00
03/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3020	3092	3020	3092	0.00
03/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24724	24600	24724	24600	0.00
03/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	164	180	164	180	0.00
03/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	24680	24696	24680	24696	0.00
03/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1516	1561	1516	1561	0.00
03/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31591	31441	31591	31441	0.00
03/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	20	23	20	23	0.00
03/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	33465	33469	33465	33469	0.00
03/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	756	783	756	783	0.00
03/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39280	39112	39280	39112	0.00
03/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	2	2	2	2	0.00
03/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	42465	42465	42465	42465	0.00
03/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	347	362	347	362	0.00
03/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47398	47218	47398	47218	0.00
03/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	51569	51569	51569	51569	0.00
03/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	146	153	146	153	0.00
03/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55803	55616	55803	55616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	60764	60764	60764	60764	0.00
03/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	20	21	20	21	0.00
03/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	73130	72936	73130	72936	0.00
03/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	56	59	56	59	0.00
03/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64400	64208	64400	64208	0.00
03/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	23824	24010	23824	24010	0.00
03/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	4800	4790	4800	4790	0.00
03/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	70048	70048	70048	70048	0.00
03/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	79424	79424	79424	79424	0.00
03/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	19608	19654	19608	19654	0.00
03/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	745	790	745	790	0.00
03/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	20934	21063	20934	21063	0.00
03/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9357	9333	9357	9333	0.00
03/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24356	24524	24356	24524	0.00
03/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12194	12135	12194	12135	0.00
03/10/2006	R157 On 01-February-07			Bond Future	8.6400	8.6460	134.4392	134.3824	0.00
03/10/2006	R157 On 03-May-07			Bond Future	8.6200	8.6270	130.6043	130.5417	0.00
03/10/2006	R157 On 02-August-07			Bond Future	8.5900	8.6030	133.5209	133.4597	0.00
03/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6590	131.4514	131.4587	49.00
03/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	25006	24816	25006	24816	0.00
03/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24153	24531	24153	24531	0.00
03/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34815	34553	34815	34553	0.00
03/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29129	29492	29129	29492	0.00
03/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	42649	42381	42649	42381	0.00
03/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35471	35815	35471	35815	0.00
03/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11388	11618	11388	11618	20.00
03/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	12115	12273	12115	12273	20.00
03/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	36032	35798	36032	35798	0.00
03/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42443	42820	42443	42820	0.00
03/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	21359	21194	21359	21194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	27638	28041	27638	28041	0.00
03/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	28109	27890	28109	27890	0.00
03/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36351	36758	36351	36758	0.00
03/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	9643	9866	9643	9866	0.00
03/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	14013	14164	14013	14164	0.00
03/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16489	16359	16489	16359	150.00
03/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	33566	34005	33566	34005	0.00
03/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	5452	5640	5452	5640	0.00
03/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20835	20951	20835	20951	0.00
03/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	23144	22967	23144	22967	0.00
03/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	25851	26242	25851	26242	0.00
03/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5527	5486	5527	5486	250.00
03/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	59481	60008	59481	60008	0.00
03/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	69192	68794	69192	68794	0.00
03/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6473	6643	6473	6643	150.00
03/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	15391	15625	15391	15625	0.00
03/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8873	9034	8873	9034	0.00
03/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28951	28735	28951	28735	0.00
03/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21019	21371	21019	21371	0.00
03/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	36626	36352	36626	36352	0.00
03/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27489	27841	27489	27841	0.00
03/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	44405	44129	44405	44129	0.00
03/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	33860	34195	33860	34195	0.00
03/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	38489	38204	38489	38204	0.00
03/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	25914	26255	25914	26255	0.00
03/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	31722	31395	31722	31395	0.00
03/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	17822	18106	17822	18106	0.00
03/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	40168	39889	40168	39889	0.00
03/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	14765	15055	14765	15055	0.00
03/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	46453	46123	46453	46123	0.00
03/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20248	20545	20248	20545	0.00
03/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	28072	28277	28072	28277	0.00
03/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3679	3811	3679	3811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	8072	8286	8072	8286	0.00
03/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	16099	16241	16099	16241	0.00
03/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	56	65	56	65	0.00
03/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	68533	68469	68533	68469	171.00
03/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6675	6877	6675	6877	0.00
03/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18373	18503	18373	18503	100.00
03/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19652	19499	19652	19499	0.00
03/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	29517	29932	29517	29932	0.00
03/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12352	12254	12352	12254	0.00
03/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40347	40818	40347	40818	0.00
03/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2101	2220	2101	2220	0.00
03/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32366	32412	32366	32412	0.00
03/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	444	487	444	487	0.00
03/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	49632	49603	49632	49603	0.00
03/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7125	7070	7125	7070	0.00
03/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53592	54106	53592	54106	0.00
03/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3637	3611	3637	3611	0.00
03/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	68924	69468	68924	69468	0.00
03/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	5	7	5	7	0.00
03/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88144	88073	88144	88073	0.00
03/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1835	1826	1835	1826	0.00
03/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	86299	86858	86299	86858	0.00
03/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	108182	108110	108182	108110	0.00
03/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	850	848	850	848	0.00
03/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	104853	105419	104853	105419	0.00
03/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	149446	149373	149446	149373	0.00
03/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	128615	128542	128615	128542	0.00
03/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43247	43398	43247	43398	0.00
03/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1314	1393	1314	1393	0.00
03/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	59536	59645	59536	59645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	391	427	391	427	0.00
03/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	76137	76223	76137	76223	0.00
03/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	101	114	101	114	0.00
03/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	360	360	360	360	0.00
03/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	124273	124842	124273	124842	0.00
03/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	52761	52423	52761	52423	0.00
03/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10208	10439	10208	10439	0.00
03/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66382	65993	66382	65993	0.00
03/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6993	7173	6993	7173	0.00
03/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80656	80225	80656	80225	0.00
03/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4737	4875	4737	4875	0.00
03/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	53776	53456	53776	53456	0.00
03/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26572	26864	26572	26864	0.00
03/10/2006	R186 On 01-February-07			Bond Future	8.3400	8.3580	122.1165	121.9272	0.00
03/10/2006	R186 On 03-May-07			Bond Future	8.3200	8.3400	124.8476	124.6480	0.00
03/10/2006	R186 On 02-August-07			Bond Future	8.3000	8.3200	122.3270	122.1281	0.00
03/10/2006	R186 On 02-November-06			Bond Future	8.3600	8.3700	124.6953	124.5276	59.00
03/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	33303	32522	33303	32522	0.00
03/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	37886	38998	37886	38998	0.00
03/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	45950	45086	45950	45086	0.00
03/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	53987	55120	53987	55120	0.00
03/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	55508	54599	55508	54599	0.00
03/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	61284	62364	61284	62364	0.00
03/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	14101	13638	14101	13638	0.00
03/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	20281	21494	20281	21494	0.00
03/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	27840	27152	27840	27152	0.00
03/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	43714	44918	43714	44918	0.00
03/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9524	9209	9524	9209	0.00
03/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	27064	28426	27064	28426	0.00
03/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	45902	44940	45902	44940	0.00
03/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	28378	29309	28378	29309	0.00
03/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	56788	55782	56788	55782	0.00
03/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	42699	43690	42699	43690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	66293	65263	66293	65263	0.00
03/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	50082	51042	50082	51042	0.00
03/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	26623	25818	26623	25818	0.00
03/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	10562	11434	10562	11434	0.00
03/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	62669	61592	62669	61592	0.00
03/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	37748	38667	37748	38667	0.00
03/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	69147	68087	69147	68087	0.00
03/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	47534	48463	47534	48463	0.00
03/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	72060	70971	72060	70971	0.00
03/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	45083	45983	45083	45983	0.00
03/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	63315	62140	63315	62140	0.00
03/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19020	19738	19020	19738	0.00
03/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	46897	45689	46897	45689	0.00
03/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3912	4381	3912	4381	0.00
03/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	75282	74067	75282	74067	0.00
03/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	29144	29926	29144	29926	0.00
03/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	84287	83081	84287	83081	0.00
03/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	36220	37003	36220	37003	0.00
03/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	30444	29710	30444	29710	0.00
03/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	40652	41811	40652	41811	0.00
03/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	11644	11257	11644	11257	0.00
03/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	23483	24773	23483	24773	0.00
03/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	18726	18218	18726	18218	0.00
03/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	57670	59054	57670	59054	0.00
03/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3655	3546	3655	3546	0.00
03/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	44411	45979	44411	45979	0.00
03/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10350	10036	10350	10036	0.00
03/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	79074	80654	79074	80654	0.00
03/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	736	724	736	724	0.00
03/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	71471	73135	71471	73135	0.00
03/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4973	4807	4973	4807	0.00
03/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	104570	106296	104570	106296	0.00
03/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	85	86	85	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
03/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	101906	103583	101906	103583	0.00
03/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2307	2226	2307	2226	0.00
03/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	133915	135727	133915	135727	0.00
03/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	7	7	7	7	0.00
03/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	134069	135747	134069	135747	0.00
03/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	957	922	957	922	0.00
03/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	165764	167622	165764	167622	0.00
03/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	167513	169190	167513	169190	0.00
03/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	352	339	352	339	0.00
03/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	199599	201478	199599	201478	0.00
03/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	202223	203900	202223	203900	0.00
03/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70215	68744	70215	68744	0.00
03/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1241	1446	1241	1446	0.00
03/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	238251	239927	238251	239927	0.00
03/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	114	110	114	110	0.00
03/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	235095	236983	235095	236983	0.00
03/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	82756	81400	82756	81400	0.00
03/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12613	13150	12613	13150	0.00
03/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	59692	58650	59692	58650	0.00
03/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	40167	41122	40167	41122	0.00
03/10/2006	R194 On 01-February-07			Bond Future	8.9900	9.0090	105.3771	105.3621	0.00
03/10/2006	R194 On 03-May-07			Bond Future	8.9600	8.9810	102.6503	102.6310	0.00
03/10/2006	R194 On 02-August-07			Bond Future	8.8800	8.9070	104.9404	104.9252	0.00
03/10/2006	R194 On 02-November-06			Bond Future	8.9600	8.9600	103.1175	103.1139	0.00
03/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2778	2733	2778	2733	0.00
03/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5220	5326	5220	5326	0.00
03/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5165	5078	5165	5078	0.00
03/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4824	4931	4824	4931	0.00
03/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6297	6229	6297	6229	0.00
03/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5911	5995	5911	5995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	544	560	544	560	0.00
03/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4935	4987	4935	4987	0.00
03/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5364	5275	5364	5275	0.00
03/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4636	4740	4636	4740	0.00
03/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4239	4164	4239	4164	0.00
03/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5837	5956	5837	5956	0.00
03/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5760	5697	5760	5697	0.00
03/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6463	6552	6463	6552	0.00
03/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2352	2312	2352	2312	0.00
03/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5798	5909	5798	5909	0.00
03/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4970	4886	4970	4886	0.00
03/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5017	5126	5017	5126	0.00
03/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6436	6367	6436	6367	0.00
03/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5778	5861	5778	5861	0.00
03/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6576	6506	6576	6506	0.00
03/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5647	5729	5647	5729	0.00
03/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6208	6108	6208	6108	0.00
03/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3933	4028	3933	4028	0.00
03/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2559	2518	2559	2518	0.00
03/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5504	5612	5504	5612	0.00
03/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1791	1760	1791	1760	0.00
03/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6746	6864	6746	6864	0.00
03/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	328	341	328	341	0.00
03/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5954	6004	5954	6004	0.00
03/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	426	440	426	440	0.00
03/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5434	5485	5434	5485	0.00
03/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1062	1042	1062	1042	0.00
03/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8539	8668	8539	8668	0.00
03/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	69	74	69	74	0.00
03/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8791	8832	8791	8832	0.00
03/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	8	9	8	9	0.00
03/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11840	11878	11840	11878	0.00
03/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	569	557	569	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10576	10714	10576	10714	0.00
03/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14955	14992	14955	14992	0.00
03/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	269	263	269	263	0.00
03/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12816	12960	12816	12960	0.00
03/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	133	131	133	131	0.00
03/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15230	15377	15230	15377	0.00
03/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18091	18128	18091	18128	0.00
03/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	62	60	62	60	0.00
03/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17717	17866	17717	17866	0.00
03/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21241	21277	21241	21277	0.00
03/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	26	26	26	26	0.00
03/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20251	20400	20251	20400	0.00
03/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24404	24441	24404	24441	0.00
03/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	11	10	11	10	0.00
03/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22813	22963	22813	22963	0.00
03/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27581	27618	27581	27618	0.00
03/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37196	37232	37196	37232	0.00
03/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33977	34014	33977	34014	0.00
03/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30772	30809	30772	30809	0.00
03/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30596	30746	30596	30746	0.00
03/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27990	28140	27990	28140	0.00
03/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	4	4	4	0.00
03/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25395	25544	25395	25544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7157	7083	7157	7083	0.00
03/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5143	5221	5143	5221	0.00
03/10/2006	R201 On 01-February-07			Bond Future	8.6300	8.6370	101.7932	101.7480	0.00
03/10/2006	R201 On 03-May-07			Bond Future	8.6100	8.6190	104.0710	104.0213	0.00
03/10/2006	R201 On 02-August-07			Bond Future	8.5900	8.5980	101.9668	101.9235	0.00
03/10/2006	R201 On 02-November-06			Bond Future	8.6400	8.6450	103.9445	103.9098	26.00
03/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19563	19407	19563	19407	0.00
03/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18376	18673	18376	18673	0.00
03/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	28438	28230	28438	28230	0.00
03/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23473	23763	23473	23763	0.00
03/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	28078	27916	28078	27916	0.00
03/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	32962	33233	32962	33233	0.00
03/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9679	9656	9679	9656	0.00
03/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	9044	9367	9044	9367	0.00
03/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16664	16529	16664	16529	0.00
03/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21145	21462	21145	21462	0.00
03/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	23077	22902	23077	22902	0.00
03/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29188	29511	29188	29511	0.00
03/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6941	6947	6941	6947	0.00
03/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	12099	12452	12099	12452	0.00
03/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15310	15185	15310	15185	0.00
03/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22639	22967	22639	22967	0.00
03/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5780	5797	5780	5797	0.00
03/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	13850	14214	13850	14214	0.00
03/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	18082	17937	18082	17937	0.00
03/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	19724	20031	19724	20031	0.00
03/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8241	8234	8241	8234	0.00
03/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10497	10836	10497	10836	0.00
03/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33353	33167	33353	33167	0.00
03/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27424	27671	27424	27671	0.00
03/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22706	22529	22706	22529	0.00
03/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15893	16169	15893	16169	0.00
03/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29883	29666	29883	29666	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22174	22454	22174	22454	0.00
03/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34756	34564	34756	34564	0.00
03/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	26146	26387	26146	26387	0.00
03/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12957	12897	12957	12897	0.00
03/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6572	6858	6572	6858	0.00
03/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	31370	31144	31370	31144	0.00
03/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	20925	21196	20925	21196	0.00
03/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	36191	35993	36191	35993	0.00
03/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24910	25145	24910	25145	0.00
03/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31731	31502	31731	31502	0.00
03/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	11027	11251	11027	11251	0.00
03/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37714	37452	37714	37452	0.00
03/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16423	16659	16423	16659	0.00
03/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23268	23104	23268	23104	0.00
03/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2691	2873	2691	2873	0.00
03/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9568	9488	9568	9488	0.00
03/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31296	31669	31296	31669	0.00
03/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1909	1944	1909	1944	0.00
03/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	24704	25086	24704	25086	0.00
03/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	436	456	436	456	0.00
03/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38231	38598	38231	38598	0.00
03/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5423	5379	5423	5379	0.00
03/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	41811	42220	41811	42220	0.00
03/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2748	2728	2748	2728	0.00
03/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54065	54497	54065	54497	0.00
03/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	64	69	64	69	0.00
03/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53139	53491	53139	53491	0.00
03/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	7	8	7	8	0.00
03/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68649	68997	68649	68997	0.00
03/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1363	1355	1363	1355	0.00
03/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67880	68325	67880	68325	0.00
03/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
03/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84502	84849	84502	84849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	619	617	619	617	0.00
03/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	82615	83065	82615	83065	0.00
03/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	256	256	256	256	0.00
03/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98015	98467	98015	98467	0.00
03/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100660	101006	100660	101006	0.00
03/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117123	117469	117123	117469	0.00
03/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35462	35210	35462	35210	0.00
03/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	952	1046	952	1046	0.00
03/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	96	97	96	97	0.00
03/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	113908	114361	113908	114361	0.00
03/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41870	41595	41870	41595	0.00
03/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7523	7699	7523	7699	0.00
03/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	42254	42030	42254	42030	0.00
03/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20378	20587	20378	20587	0.00
03/10/2006	R203 On 01-February-07			Bond Future	8.5700	8.5780	101.0608	101.0133	0.00
03/10/2006	R203 On 03-May-07			Bond Future	8.5500	8.5600	99.1453	99.0918	0.00
03/10/2006	R203 On 02-August-07			Bond Future	8.5300	8.5390	101.3583	101.3055	0.00
03/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5840	98.8961	98.8617	0.00
03/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17358	17176	17358	17176	0.00
03/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15395	15688	15395	15688	0.00
03/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19601	19392	19601	19392	0.00
03/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23087	23414	23087	23414	0.00
03/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24984	24763	24984	24763	0.00
03/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27033	27341	27033	27341	0.00
03/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8811	8762	8811	8762	0.00
03/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7370	7665	7370	7665	0.00
03/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15683	15517	15683	15517	0.00
03/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17107	17415	17107	17415	0.00
03/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7126	7100	7126	7100	0.00
03/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	9120	9438	9120	9438	0.00
03/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14112	13962	14112	13962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	18939	19262	18939	19262	0.00
03/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5665	5658	5665	5658	0.00
03/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11111	11447	11111	11447	0.00
03/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7804	7719	7804	7719	0.00
03/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	29878	30267	29878	30267	0.00
03/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	26436	26173	26436	26173	0.00
03/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16601	16873	16601	16873	0.00
03/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10718	10643	10718	10643	0.00
03/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5858	6127	5858	6127	0.00
03/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22993	22763	22993	22763	0.00
03/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	10964	11208	10964	11208	0.00
03/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	31741	31477	31741	31477	0.00
03/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20667	20931	20667	20931	0.00
03/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	15162	15029	15162	15029	0.00
03/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3512	3722	3512	3722	0.00
03/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	28330	28054	28330	28054	0.00
03/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15202	15461	15202	15461	0.00
03/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33575	33300	33575	33300	0.00
03/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19256	19510	19256	19510	0.00
03/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	30296	30006	30296	30006	0.00
03/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	13889	14135	13889	14135	0.00
03/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35464	35179	35464	35179	0.00
03/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17915	18158	17915	18158	0.00
03/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	19135	18938	19135	18938	0.00
03/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13802	14079	13802	14079	0.00
03/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34240	33930	34240	33930	0.00
03/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5738	5902	5738	5902	0.00
03/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1349	1375	1349	1375	0.00
03/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24295	24665	24295	24665	0.00
03/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3836	3796	3836	3796	0.00
03/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43560	43994	43560	43994	0.00
03/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	186	197	186	197	0.00
03/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	41049	41403	41049	41403	0.00

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03/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1656	1641	1656	1641	0.00
03/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59443	59902	59443	59902	0.00
03/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	14	16	14	16	0.00
03/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	59220	59565	59220	59565	0.00
03/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	621	617	621	617	0.00
03/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	76895	77365	76895	77365	0.00
03/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	77990	78333	77990	78333	0.00
03/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	200	200	200	200	0.00
03/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	95396	95869	95396	95869	0.00
03/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	97222	97566	97222	97566	0.00
03/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	116918	117261	116918	117261	0.00
03/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	157747	158091	157747	158091	0.00
03/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	137089	137432	137089	137432	0.00
03/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
03/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	154691	155165	154691	155165	0.00
03/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	13	13	13	13	0.00
03/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	134404	134878	134404	134878	0.00
03/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	55	55	55	55	0.00
03/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	114619	115093	114619	115093	0.00
03/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	38826	38484	38826	38484	0.00
03/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9453	9646	9453	9646	0.00
03/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43553	43226	43553	43226	0.00
03/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13224	13424	13224	13424	0.00
03/10/2006	R204 On 01-February-07			Bond Future	8.5500	8.5540	96.9868	96.9366	0.00
03/10/2006	R204 On 03-May-07			Bond Future	8.5300	8.5380	99.1580	99.1012	0.00
03/10/2006	R204 On 02-August-07			Bond Future	8.5100	8.5200	97.3275	97.2714	0.00
03/10/2006	R204 On 02-November-06			Bond Future	8.5600	8.5630	98.8713	98.8278	0.00
03/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24148	23990	24148	23990	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	23933	24276	23933	24276	0.00
03/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	32285	32077	32285	32077	0.00
03/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34416	34775	34416	34775	0.00
03/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	38672	38447	38672	38447	0.00
03/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39515	39851	39515	39851	0.00
03/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	11192	11166	11192	11166	0.00
03/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11700	12108	11700	12108	0.00
03/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22291	22145	22291	22145	0.00
03/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25668	26023	25668	26023	0.00
03/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	9448	9441	9448	9441	0.00
03/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13590	14017	13590	14017	0.00
03/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14333	14240	14333	14240	0.00
03/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	35944	36352	35944	36352	0.00
03/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3360	3401	3360	3401	0.00
03/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	25954	26429	25954	26429	0.00
03/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26080	25910	26080	25910	0.00
03/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22291	22623	22291	22623	0.00
03/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	13110	13062	13110	13062	0.00
03/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	10001	10388	10001	10388	0.00
03/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32304	32099	32304	32099	0.00
03/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	17900	18197	17900	18197	0.00
03/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	39425	39177	39425	39177	0.00
03/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27466	27786	27466	27786	0.00
03/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	45699	45442	45699	45442	0.00
03/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32625	32928	32625	32928	0.00
03/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19832	19707	19832	19707	0.00
03/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5988	6297	5988	6297	0.00
03/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	41335	41077	41335	41077	0.00
03/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	25897	26207	25897	26207	0.00
03/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	47557	47291	47557	47291	0.00
03/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	31045	31341	31045	31341	0.00
03/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	43293	43026	43293	43026	0.00
03/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24393	24693	24393	24693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	49454	49180	49454	49180	0.00
03/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29522	29809	29522	29809	0.00
03/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28085	27904	28085	27904	0.00
03/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20740	21060	20740	21060	0.00
03/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	15194	15122	15194	15122	0.00
03/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	8489	8852	8489	8852	0.00
03/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44104	43843	44104	43843	0.00
03/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12362	12603	12362	12603	0.00
03/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33654	33400	33654	33400	0.00
03/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2279	2459	2279	2459	0.00
03/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	824	854	824	854	0.00
03/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42350	42814	42350	42814	0.00
03/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8396	8345	8396	8345	0.00
03/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	48708	49158	48708	49158	0.00
03/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4396	4372	4396	4372	0.00
03/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	63890	64368	63890	64368	0.00
03/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	129	139	129	139	0.00
03/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	61082	61526	61082	61526	0.00
03/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2246	2238	2246	2238	0.00
03/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	81416	81909	81416	81909	0.00
03/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	14	16	14	16	0.00
03/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	80904	81341	80904	81341	0.00
03/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	101351	101786	101351	101786	0.00
03/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1049	1048	1049	1048	0.00
03/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	100405	100905	100405	100905	0.00
03/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	122351	122785	122351	122785	0.00
03/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	446	447	446	447	0.00
03/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	120510	121013	120510	121013	0.00
03/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	166036	166470	166036	166470	0.00
03/10/2006	R204 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
03/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	143907	144342	143907	144342	0.00
03/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	60	60	60	60	0.00
03/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	163174	163676	163174	163676	0.00
03/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	172	173	172	173	0.00
03/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	141484	141986	141484	141986	0.00
03/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	51588	51280	51588	51280	0.00
03/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19010	19269	19010	19269	0.00
03/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	57420	57113	57420	57113	0.00
03/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	23971	24225	23971	24225	0.00
03/10/2006	R207 On 01-February-07			Bond Future	8.5200	8.5250	90.6123	90.5545	0.00
03/10/2006	R207 On 03-May-07			Bond Future	8.5000	8.5110	92.6396	92.5751	0.00
03/10/2006	R207 On 02-August-07			Bond Future	8.4900	8.4950	91.0606	90.9967	0.00
03/10/2006	R207 On 02-November-06			Bond Future	8.5300	8.5360	92.2365	92.1855	0.00
03/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17202	16989	17202	16989	0.00
03/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18432	18796	18432	18796	0.00
03/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	24014	23742	24014	23742	0.00
03/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24157	24530	24157	24530	0.00
03/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	28784	28498	28784	28498	0.00
03/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	27790	28143	27790	28143	0.00
03/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	9799	9679	9799	9679	0.00
03/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8271	8660	8271	8660	0.00
03/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	8013	7925	8013	7925	0.00
03/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10130	10552	10130	10552	0.00
03/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15521	15326	15521	15326	0.00
03/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	20380	20763	20380	20763	0.00
03/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	6452	6392	6452	6392	0.00
03/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12233	12683	12233	12683	0.00
03/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9870	9741	9870	9741	0.00
03/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	29448	29897	29448	29897	0.00
03/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2284	2290	2284	2290	0.00
03/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	22930	23445	22930	23445	0.00
03/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18990	18758	18990	18758	0.00
03/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16610	16955	16610	16955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	22882	22612	22882	22612	0.00
03/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13341	13648	13341	13648	0.00
03/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	31575	31241	31575	31241	0.00
03/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17533	17844	17533	17844	0.00
03/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	36221	35884	36221	35884	0.00
03/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21186	21488	21186	21488	0.00
03/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	14029	13835	14029	13835	0.00
03/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5271	5588	5271	5588	0.00
03/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27180	26870	27180	26870	0.00
03/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10554	10823	10554	10823	0.00
03/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	19059	18788	19059	18788	0.00
03/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3151	3390	3151	3390	0.00
03/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	33645	33295	33645	33295	0.00
03/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16103	16398	16103	16398	0.00
03/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	38228	37878	38228	37878	0.00
03/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	19727	20017	19727	20017	0.00
03/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	35782	35418	35782	35418	0.00
03/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	14760	15040	14760	15040	0.00
03/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	40290	39927	40290	39927	0.00
03/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18343	18620	18343	18620	0.00
03/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	20884	20633	20884	20633	0.00
03/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	14913	15240	14913	15240	0.00
03/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	11807	11651	11807	11651	0.00
03/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6654	7008	6654	7008	0.00
03/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5066	5000	5066	5000	0.00
03/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	43500	44012	43500	44012	0.00
03/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	404	416	404	416	0.00
03/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	40099	40621	40099	40621	0.00
03/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2298	2269	2298	2269	0.00
03/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60112	60662	60112	60662	0.00
03/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	41	44	41	44	0.00
03/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	59324	59837	59324	59837	0.00
03/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	911	901	911	901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	78646	79214	78646	79214	0.00
03/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
03/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	79428	79938	79428	79938	0.00
03/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	100140	100650	100140	100650	0.00
03/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	312	310	312	310	0.00
03/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	98527	99102	98527	99102	0.00
03/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	92	91	92	91	0.00
03/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	119361	119938	119361	119938	0.00
03/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	121445	121955	121445	121955	0.00
03/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	143360	143870	143360	143870	0.00
03/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	34084	33657	34084	33657	0.00
03/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	641	724	641	724	0.00
03/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	23	23	23	23	0.00
03/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	140939	141517	140939	141517	0.00
03/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39482	39081	39482	39081	0.00
03/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5480	5657	5480	5657	0.00
03/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	5	5	5	0.00
03/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	163180	163758	163180	163758	0.00
03/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	44965	44542	44965	44542	0.00
03/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10205	10426	10205	10426	0.00
03/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	49067	48655	49067	48655	0.00
03/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13516	13743	13516	13743	0.00
03/10/2006	TRTI On 02-November-06			Index Future	234.1100	234.0900	234.1130	234.0900	500.00
04/10/2006	CRDI On 02-November-06			Index Future	102.2100	102.4810	102.2120	102.4810	10.00
04/10/2006	GOVI On 01-February-07			jGovi	241.4200	241.7260	241.4150	241.7260	0.00
04/10/2006	GOVI On 03-May-07			jGovi	246.7900	247.0180	246.7930	247.0180	0.00
04/10/2006	GOVI On 02-August-07			jGovi	252.8100	252.8730	252.8070	252.8730	0.00
04/10/2006	GOVI On 02-November-06			jGovi	236.5200	236.8450	236.5150	236.8450	901.00
04/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	114428	117504	114428	117504	0.00
04/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	278	244	278	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	119380	121543	119380	121543	0.00
04/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1450	1363	1450	1363	0.00
04/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	126196	126827	126196	126827	0.00
04/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3126	3097	3126	3097	0.00
04/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	65220	68506	65220	68506	0.00
04/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	70	56	70	56	0.00
04/10/2006	J153 On 31-August-10			jSwap	9.2000	9.1150	0.0563	0.0535	0.00
04/10/2006	J157 On 15-September-15			jSwap	9.0000	8.9580	0.0153	0.0178	0.00
04/10/2006	J186 On 21-December-26			jSwap	8.6900	8.6690	0.1150	0.1128	0.00
04/10/2006	J194 On 28-February-08			jSwap	9.2500	9.1500	0.0241	0.0228	0.00
04/10/2006	J201 On 22-December-14			jSwap	8.9600	8.9230	0.0874	0.0852	0.00
04/10/2006	J203 On 15-September-17			jSwap	8.9200	8.8970	0.0984	0.0967	0.00
04/10/2006	J204 On 21-December-18			jSwap	8.8300	8.8080	0.1013	0.0996	0.00
04/10/2006	J207 On 15-January-20			jSwap	8.8200	8.7940	0.0645	0.0627	0.00
04/10/2006	JBAR On 21-December-05			jBar	8.5300	8.5080	0.0000	0.0000	0.00
04/10/2006	JFRA On 01-February-07			jFra	9.3000	9.1920	0.0227	0.0224	0.00
04/10/2006	JFRA On 07-February-08			jFra	9.2900	9.1880	0.0226	0.0224	0.00
04/10/2006	JFRA On 03-May-07			jFra	9.4700	9.3700	0.0231	0.0228	0.00
04/10/2006	JFRA On 02-August-07			jFra	9.4900	9.3640	0.0231	0.0228	0.00
04/10/2006	JFRA On 02-November-06			jFra	8.8100	8.7330	0.0215	0.0213	0.00
04/10/2006	JFRA On 01-November-07			jFra	9.4100	9.2830	0.0246	0.0243	0.00
04/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4392	4143	4392	4143	0.00
04/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	13	19	13	19	0.00
04/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25334	25230	25334	25230	0.00
04/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20961	21102	20961	21102	0.00
04/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4855	4618	4855	4618	0.00
04/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	50	62	50	62	0.00
04/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4949	4679	4949	4679	0.00
04/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	112	138	112	138	0.00
04/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4420	4229	4420	4229	0.00
04/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
04/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5205	4915	5205	4915	0.00
04/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	205	244	205	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	JN02 On 01-February-07			jNote	9.3100	9.2070	0.1691	0.1674	0.00
04/10/2006	JN02 On 03-May-07			jNote	9.2800	9.1810	0.1685	0.1669	0.00
04/10/2006	JN02 On 02-August-07			jNote	9.2200	9.1270	0.1675	0.1660	0.00
04/10/2006	JN02 On 02-November-06			jNote	9.2700	9.1670	0.1686	0.1668	0.00
04/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	14449	13441	14449	13441	0.00
04/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8804	9680	8804	9680	0.00
04/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15434	14591	15434	14591	0.00
04/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14891	15847	14891	15847	0.00
04/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17858	17095	17858	17095	0.00
04/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18441	19335	18441	19335	0.00
04/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36777	34920	36777	34920	0.00
04/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	17	30	17	30	0.00
04/10/2006	JN05 On 01-February-07			jNote	9.1000	9.0260	0.3616	0.3596	0.00
04/10/2006	JN05 On 03-May-07			jNote	9.0700	9.0050	0.3608	0.3589	0.00
04/10/2006	JN05 On 02-August-07			jNote	9.0300	8.9720	0.3597	0.3580	0.00
04/10/2006	JN05 On 02-November-06			jNote	9.0900	9.0170	0.3617	0.3595	0.00
04/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	8669	7618	8669	7618	0.00
04/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	14794	16544	14794	16544	0.00
04/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	11905	10886	11905	10886	0.00
04/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	19068	20653	19068	20653	0.00
04/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	14208	13260	14208	13260	0.00
04/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	22892	24353	22892	24353	0.00
04/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	73246	70447	73246	70447	0.00
04/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
04/10/2006	JN10 On 01-February-07			jNote	8.8700	8.8410	0.5809	0.5804	0.00
04/10/2006	JN10 On 03-May-07			jNote	8.8400	8.8190	0.5798	0.5795	0.00
04/10/2006	JN10 On 02-August-07			jNote	8.8100	8.7880	0.5784	0.5783	0.00
04/10/2006	JN10 On 02-November-06			jNote	8.8800	8.8460	0.5815	0.5809	0.00
04/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	7676	7067	7676	7067	0.00
04/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	16325	17508	16325	17508	0.00
04/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	10594	10074	10594	10074	0.00
04/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	21023	21970	21023	21970	0.00
04/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	12589	12163	12589	12163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	25334	26116	25334	26116	0.00
04/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	106525	104806	106525	104806	0.00
04/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
04/10/2006	JROD On 31-January-07			jRod	8.2900	8.2670	0.0016	0.0015	0.00
04/10/2006	JROD On 28-February-07			jRod	8.5300	8.4780	0.0027	0.0025	0.00
04/10/2006	JROD On 30-March-07			jRod	8.7800	8.6930	0.0039	0.0035	0.00
04/10/2006	JROD On 30-April-07			jRod	8.5700	8.4960	0.0043	0.0038	0.00
04/10/2006	JROD On 31-May-07			jRod	8.7700	8.6820	0.0057	0.0051	0.00
04/10/2006	JROD On 31-October-06			jRod	7.7300	7.7350	0.0005	0.0005	0.00
04/10/2006	JROD On 30-November-06			jRod	8.0300	8.0420	0.0002	0.0003	0.00
04/10/2006	JROD On 29-December-06			jRod	8.4400	8.4430	0.0013	0.0013	0.00
04/10/2006	OTHI On 02-November-06			Index Future	234.9000	235.3560	234.8960	235.3560	15.00
04/10/2006	R153 On 01-February-07			Bond Future	8.7200	8.6590	118.5554	118.7569	0.00
04/10/2006	R153 On 03-May-07			Bond Future	8.6800	8.6180	114.6268	114.8036	0.00
04/10/2006	R153 On 02-August-07			Bond Future	8.6200	8.5690	117.2212	117.3632	0.00
04/10/2006	R153 On 02-November-06			Bond Future	8.7700	8.6990	115.8865	116.1146	408.00
04/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11726	12846	11726	12846	0.00
04/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10785	9889	10785	9889	0.00
04/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14792	15752	14792	15752	0.00
04/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14062	13254	14062	13254	0.00
04/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16038	16753	16038	16753	0.00
04/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19420	18716	19420	18716	0.00
04/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5285	6565	5285	6565	0.00
04/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5802	4802	5802	4802	0.00
04/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8480	9410	8480	9410	0.00
04/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14049	12964	14049	12964	0.00
04/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11934	12775	11934	12775	0.00
04/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	17308	16382	17308	16382	0.00
04/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	2508	3334	2508	3334	0.00
04/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9959	8504	9959	8504	0.00
04/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7075	7909	7075	7909	0.00
04/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15916	14735	15916	14735	0.00
04/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2016	2734	2016	2734	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11209	9646	11209	9646	0.00
04/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18806	19594	18806	19594	0.00
04/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16511	15879	16511	15879	0.00
04/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	16623	17957	16623	17957	0.00
04/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7611	6930	7611	6930	0.00
04/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	15567	16557	15567	16557	0.00
04/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13317	12539	13317	12539	0.00
04/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	16367	17386	16367	17386	0.00
04/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12600	11851	12600	11851	0.00
04/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	19540	20346	19540	20346	0.00
04/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15832	15218	15832	15218	0.00
04/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	20292	21115	20292	21115	0.00
04/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15172	14576	15172	14576	0.00
04/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10624	12392	10624	12392	0.00
04/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2550	2038	2550	2038	0.00
04/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7761	8643	7761	8643	0.00
04/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14965	13832	14965	13832	0.00
04/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	539	821	539	821	0.00
04/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18490	16492	18490	16492	101.00
04/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1598	2213	1598	2213	0.00
04/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12536	10870	12536	10870	0.00
04/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4710	5353	4710	5353	0.00
04/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20133	18761	20133	18761	0.00
04/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2595	3020	2595	3020	0.00
04/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26313	24724	26313	24724	0.00
04/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	93	164	93	164	0.00
04/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	26889	24680	26889	24680	0.00
04/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1266	1516	1266	1516	0.00
04/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33356	31591	33356	31591	0.00
04/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9	20	9	20	0.00
04/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	35736	33465	35736	33465	0.00
04/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	616	756	616	756	0.00
04/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41156	39280	41156	39280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
04/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	44745	42465	44745	42465	0.00
04/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	275	347	275	347	0.00
04/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49342	47398	49342	47398	0.00
04/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	53850	51569	53850	51569	0.00
04/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	113	146	113	146	0.00
04/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	57785	55803	57785	55803	0.00
04/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63044	60764	63044	60764	0.00
04/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	14	20	14	20	0.00
04/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75140	73130	75140	73130	0.00
04/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	42	56	42	56	0.00
04/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66401	64400	66401	64400	0.00
04/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	22311	23824	22311	23824	0.00
04/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5302	4800	5302	4800	0.00
04/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	72329	70048	72329	70048	0.00
04/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	81705	79424	81705	79424	0.00
04/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	17542	19608	17542	19608	0.00
04/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	959	745	959	745	0.00
04/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19801	20934	19801	20934	0.00
04/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	9992	9357	9992	9357	0.00
04/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	23462	24356	23462	24356	0.00
04/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12720	12194	12720	12194	0.00
04/10/2006	R157 On 01-February-07			Bond Future	8.6500	8.6380	134.3824	134.4392	0.00
04/10/2006	R157 On 03-May-07			Bond Future	8.6200	8.6180	130.5834	130.6043	0.00
04/10/2006	R157 On 02-August-07			Bond Future	8.5900	8.5940	133.5345	133.5209	0.00
04/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6600	131.4514	131.4514	49.00
04/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5363	5527	5363	5527	250.00
04/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	59885	59481	59885	59481	0.00
04/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16169	16489	16169	16489	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
04/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	33814	33566	33814	33566	0.00
04/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	20994	21359	20994	21359	0.00
04/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	27841	27638	27841	27638	0.00
04/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	24613	25006	24613	25006	0.00
04/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24328	24153	24328	24153	0.00
04/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	68648	69192	68648	69192	0.00
04/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6497	6473	6497	6473	150.00
04/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34627	34815	34627	34815	0.00
04/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29149	29129	29149	29129	0.00
04/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	36034	36032	36034	36032	0.00
04/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42309	42443	42309	42443	0.00
04/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11191	11388	11191	11388	20.00
04/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	11918	12115	11918	12115	20.00
04/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	42659	42649	42659	42649	0.00
04/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35345	35471	35345	35471	0.00
04/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27935	28109	27935	28109	0.00
04/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36386	36351	36386	36351	0.00
04/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	9448	9643	9448	9643	0.00
04/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	13818	14013	13818	14013	0.00
04/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	5283	5452	5283	5452	0.00
04/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20667	20835	20667	20835	0.00
04/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22765	23144	22765	23144	0.00
04/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26040	25851	26040	25851	0.00
04/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	15197	15391	15197	15391	0.00
04/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8678	8873	8678	8873	0.00
04/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28532	28951	28532	28951	0.00
04/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21168	21019	21168	21019	0.00
04/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	36435	36626	36435	36626	0.00
04/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27506	27489	27506	27489	0.00
04/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	44417	44405	44417	44405	0.00
04/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	33736	33860	33736	33860	0.00
04/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	38295	38489	38295	38489	0.00
04/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	25928	25914	25928	25914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	31765	31722	31765	31722	0.00
04/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	17728	17822	17728	17822	0.00
04/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	39694	40168	39694	40168	0.00
04/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	14860	14765	14860	14765	0.00
04/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	46248	46453	46248	46453	0.00
04/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20253	20248	20253	20248	0.00
04/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	27924	28072	27924	28072	0.00
04/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3531	3679	3531	3679	0.00
04/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	7883	8072	7883	8072	0.00
04/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	15911	16099	15911	16099	0.00
04/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	48	56	48	56	0.00
04/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	68525	68533	68525	68533	171.00
04/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6495	6675	6495	6675	0.00
04/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18194	18373	18194	18373	100.00
04/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19301	19652	19301	19652	0.00
04/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	29735	29517	29735	29517	0.00
04/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12079	12352	12079	12352	0.00
04/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40643	40347	40643	40347	0.00
04/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1994	2101	1994	2101	0.00
04/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32259	32366	32259	32366	0.00
04/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	405	444	405	444	0.00
04/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	49593	49632	49593	49632	0.00
04/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6930	7125	6930	7125	0.00
04/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53967	53592	53967	53592	0.00
04/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3514	3637	3514	3637	0.00
04/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	69370	68924	69370	68924	0.00
04/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	4	5	4	5	0.00
04/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88143	88144	88143	88144	0.00
04/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1761	1835	1761	1835	0.00
04/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	86794	86299	86794	86299	0.00
04/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	108182	108182	108182	108182	0.00
04/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	810	850	810	850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	105381	104853	105381	104853	0.00
04/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	149446	149446	149446	149446	0.00
04/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	128615	128615	128615	128615	0.00
04/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43162	43247	43162	43247	0.00
04/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1230	1314	1230	1314	0.00
04/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	59499	59536	59499	59536	0.00
04/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	355	391	355	391	0.00
04/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	76124	76137	76124	76137	0.00
04/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	88	101	88	101	0.00
04/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	340	360	340	360	0.00
04/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	124822	124273	124822	124273	0.00
04/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	52247	52761	52247	52761	0.00
04/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10263	10208	10263	10208	0.00
04/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	65842	66382	65842	66382	0.00
04/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	7021	6993	7021	6993	0.00
04/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80099	80656	80099	80656	0.00
04/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4749	4737	4749	4737	0.00
04/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	53800	53776	53800	53776	0.00
04/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26460	26572	26460	26572	0.00
04/10/2006	R186 On 01-February-07			Bond Future	8.3400	8.3410	122.1276	122.1165	0.00
04/10/2006	R186 On 03-May-07			Bond Future	8.3200	8.3220	124.8921	124.8476	0.00
04/10/2006	R186 On 02-August-07			Bond Future	8.3000	8.3020	122.4045	122.3270	0.00
04/10/2006	R186 On 02-November-06			Bond Future	8.3600	8.3550	124.6953	124.6953	59.00
04/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	33211	33303	33211	33303	0.00
04/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	37683	37886	37683	37886	0.00
04/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	46052	45950	46052	45950	0.00
04/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	53645	53987	53645	53987	0.00
04/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	55807	55508	55807	55508	0.00
04/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	60807	61284	60807	61284	0.00
04/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	13818	14101	13818	14101	0.00
04/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	19998	20281	19998	20281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	27746	27840	27746	27840	0.00
04/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	43508	43714	43508	43714	0.00
04/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9265	9524	9265	9524	0.00
04/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	26805	27064	26805	27064	0.00
04/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	45820	45902	45820	45902	0.00
04/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	28185	28378	28185	28378	0.00
04/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	56924	56788	56924	56788	0.00
04/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	42390	42699	42390	42699	0.00
04/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	66640	66293	66640	66293	0.00
04/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	49653	50082	49653	50082	0.00
04/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	26349	26623	26349	26623	0.00
04/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	10289	10562	10289	10562	0.00
04/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	62822	62669	62822	62669	0.00
04/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	37456	37748	37456	37748	0.00
04/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	69505	69147	69505	69147	0.00
04/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	47117	47534	47117	47534	0.00
04/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	72431	72060	72431	72060	0.00
04/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	44679	45083	44679	45083	0.00
04/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	63256	63315	63256	63315	0.00
04/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	18850	19020	18850	19020	0.00
04/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	46712	46897	46712	46897	0.00
04/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3728	3912	3728	3912	0.00
04/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	75471	75282	75471	75282	0.00
04/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	28889	29144	28889	29144	0.00
04/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	84706	84287	84706	84287	0.00
04/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	35864	36220	35864	36220	0.00
04/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	30351	30444	30351	30444	0.00
04/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	40448	40652	40448	40652	0.00
04/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	11371	11644	11371	11644	0.00
04/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	23210	23483	23210	23483	0.00
04/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	18634	18726	18634	18726	0.00
04/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	57466	57670	57466	57670	0.00
04/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3482	3655	3482	3655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	44238	44411	44238	44411	0.00
04/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10271	10350	10271	10350	0.00
04/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	78885	79074	78885	79074	0.00
04/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	674	736	674	736	0.00
04/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	71408	71471	71408	71471	0.00
04/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4918	4973	4918	4973	0.00
04/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	104403	104570	104403	104570	0.00
04/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	74	85	74	85	0.00
04/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	101894	101906	101894	101906	0.00
04/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2271	2307	2271	2307	0.00
04/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	133768	133915	133768	133915	0.00
04/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	5	7	5	7	0.00
04/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	134068	134069	134068	134069	0.00
04/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	937	957	937	957	0.00
04/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	165633	165764	165633	165764	0.00
04/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	167513	167513	167513	167513	0.00
04/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	342	352	342	352	0.00
04/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	199478	199599	199478	199599	0.00
04/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	202223	202223	202223	202223	0.00
04/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70123	70215	70123	70215	0.00
04/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1148	1241	1148	1241	0.00
04/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	238251	238251	238251	238251	0.00
04/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	110	114	110	114	0.00
04/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	234980	235095	234980	235095	0.00
04/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	82724	82756	82724	82756	0.00
04/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12470	12613	12470	12613	0.00
04/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	59836	59692	59836	59692	0.00
04/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	39867	40167	39867	40167	0.00
04/10/2006	R194 On 01-February-07			Bond Future	9.1200	8.9940	105.2483	105.3771	0.00
04/10/2006	R194 On 03-May-07			Bond Future	9.0900	8.9560	102.5435	102.6503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R194 On 02-August-07			Bond Future	9.0200	8.8790	104.8648	104.9404	0.00
04/10/2006	R194 On 02-November-06			Bond Future	9.0700	8.9570	102.9803	103.1175	0.00
04/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2277	2778	2277	2778	0.00
04/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6008	5220	6008	5220	0.00
04/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4442	4970	4442	4970	0.00
04/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5557	5017	5557	5017	0.00
04/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5907	6297	5907	6297	0.00
04/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6276	5911	6276	5911	0.00
04/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	307	544	307	544	0.00
04/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6070	4935	6070	4935	0.00
04/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4623	5165	4623	5165	0.00
04/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5351	4824	5351	4824	0.00
04/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4809	5364	4809	5364	0.00
04/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5150	4636	5150	4636	0.00
04/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3763	4239	3763	4239	0.00
04/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6430	5837	6430	5837	0.00
04/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5391	5760	5391	5760	0.00
04/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6850	6463	6850	6463	0.00
04/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1904	2352	1904	2352	0.00
04/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6638	5798	6638	5798	0.00
04/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6040	6436	6040	6436	0.00
04/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6138	5778	6138	5778	0.00
04/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6175	6576	6175	6576	0.00
04/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6002	5647	6002	5647	0.00
04/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5600	6208	5600	6208	0.00
04/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4394	3933	4394	3933	0.00
04/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2085	2559	2085	2559	0.00
04/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6318	5504	6318	5504	0.00
04/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1421	1791	1421	1791	0.00
04/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7663	6746	7663	6746	0.00
04/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	172	328	172	328	0.00
04/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7170	5954	7170	5954	0.00
04/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	232	426	232	426	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6612	5434	6612	5434	0.00
04/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	810	1062	810	1062	0.00
04/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9575	8539	9575	8539	0.00
04/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	29	69	29	69	0.00
04/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10123	8791	10123	8791	0.00
04/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	3	8	3	8	0.00
04/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13206	11840	13206	11840	0.00
04/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	414	569	414	569	0.00
04/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11709	10576	11709	10576	0.00
04/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
04/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16327	14955	16327	14955	0.00
04/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	185	269	185	269	0.00
04/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14021	12816	14021	12816	0.00
04/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	88	133	88	133	0.00
04/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16473	15230	16473	15230	0.00
04/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19463	18091	19463	18091	0.00
04/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	39	62	39	62	0.00
04/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18983	17717	18983	17717	0.00
04/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22613	21241	22613	21241	0.00
04/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	16	26	16	26	0.00
04/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21529	20251	21529	20251	0.00
04/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25776	24404	25776	24404	0.00
04/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	6	11	6	11	0.00
04/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24097	22813	24097	22813	0.00
04/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28953	27581	28953	27581	0.00
04/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38568	37196	38568	37196	0.00
04/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35349	33977	35349	33977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32144	30772	32144	30772	0.00
04/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31884	30596	31884	30596	0.00
04/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
04/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29277	27990	29277	27990	0.00
04/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	4	2	4	0.00
04/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26681	25395	26681	25395	0.00
04/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6735	7157	6735	7157	0.00
04/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5476	5143	5476	5143	0.00
04/10/2006	R201 On 01-February-07			Bond Future	8.6300	8.6290	101.7819	101.7932	0.00
04/10/2006	R201 On 03-May-07			Bond Future	8.6100	8.6100	104.0821	104.0710	0.00
04/10/2006	R201 On 02-August-07			Bond Future	8.5800	8.5900	102.0101	101.9668	0.00
04/10/2006	R201 On 02-November-06			Bond Future	8.6400	8.6390	103.9156	103.9445	26.00
04/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19426	19563	19426	19563	0.00
04/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18352	18376	18352	18376	0.00
04/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	28438	28438	28438	28438	0.00
04/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23362	23473	23362	23473	0.00
04/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	28240	28078	28240	28078	0.00
04/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	32691	32962	32691	32962	0.00
04/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9374	9679	9374	9679	0.00
04/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	9027	9044	9027	9044	0.00
04/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16534	16664	16534	16664	0.00
04/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21127	21145	21127	21145	0.00
04/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	23068	23077	23068	23077	0.00
04/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29069	29188	29069	29188	0.00
04/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6670	6941	6670	6941	0.00
04/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	12116	12099	12116	12099	0.00
04/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15183	15310	15183	15310	0.00
04/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22625	22639	22625	22639	0.00
04/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5529	5780	5529	5780	0.00
04/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	13888	13850	13888	13850	0.00
04/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17948	18082	17948	18082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	19703	19724	19703	19724	0.00
04/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	7951	8241	7951	8241	0.00
04/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10496	10497	10496	10497	0.00
04/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33540	33353	33540	33353	0.00
04/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27178	27424	27178	27424	0.00
04/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22564	22706	22564	22706	0.00
04/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15864	15893	15864	15893	0.00
04/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29885	29883	29885	29883	0.00
04/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22064	22174	22064	22174	0.00
04/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34949	34756	34949	34756	0.00
04/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	25907	26146	25907	26146	0.00
04/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12628	12957	12628	12957	0.00
04/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6532	6572	6532	6572	0.00
04/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	31373	31370	31373	31370	0.00
04/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	20818	20925	20818	20925	0.00
04/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	36391	36191	36391	36191	0.00
04/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24677	24910	24677	24910	0.00
04/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31580	31731	31580	31731	0.00
04/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	10990	11027	10990	11027	0.00
04/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37727	37714	37727	37714	0.00
04/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16326	16423	16326	16423	0.00
04/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	22922	23268	22922	23268	0.00
04/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2633	2691	2633	2691	0.00
04/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9463	9568	9463	9568	0.00
04/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31304	31296	31304	31296	0.00
04/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1771	1909	1771	1909	0.00
04/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	24855	24704	24855	24704	0.00
04/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	387	436	387	436	0.00
04/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38471	38231	38471	38231	0.00
04/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5344	5423	5344	5423	0.00
04/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	41846	41811	41846	41811	0.00
04/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2696	2748	2696	2748	0.00
04/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54126	54065	54126	54065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	53	64	53	64	0.00
04/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53417	53139	53417	53139	0.00
04/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	5	7	5	7	0.00
04/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68936	68649	68936	68649	0.00
04/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1331	1363	1331	1363	0.00
04/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67961	67880	67961	67880	0.00
04/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84791	84502	84791	84502	0.00
04/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	601	619	601	619	0.00
04/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	82710	82615	82710	82615	0.00
04/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	247	256	247	256	0.00
04/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98119	98015	98119	98015	0.00
04/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100948	100660	100948	100660	0.00
04/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117411	117123	117411	117123	0.00
04/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35133	35462	35133	35462	0.00
04/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	911	952	911	952	0.00
04/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	92	96	92	96	0.00
04/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	114017	113908	114017	113908	0.00
04/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41718	41870	41718	41870	0.00
04/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7484	7523	7484	7523	0.00
04/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	42479	42254	42479	42254	0.00
04/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20170	20378	20170	20378	0.00
04/10/2006	R203 On 01-February-07			Bond Future	8.5700	8.5710	101.0811	101.0608	0.00
04/10/2006	R203 On 03-May-07			Bond Future	8.5500	8.5520	99.1855	99.1453	0.00
04/10/2006	R203 On 02-August-07			Bond Future	8.5200	8.5310	101.4310	101.3583	0.00
04/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5790	98.9029	98.8961	0.00
04/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15716	15683	15716	15683	0.00
04/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	16937	17107	16937	17107	0.00
04/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19746	19601	19746	19601	0.00
04/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	22831	23087	22831	23087	0.00
04/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	25306	24984	25306	24984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	26629	27033	26629	27033	0.00
04/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8712	8811	8712	8811	0.00
04/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7203	7370	7203	7370	0.00
04/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17397	17358	17397	17358	0.00
04/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15232	15395	15232	15395	0.00
04/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7023	7126	7023	7126	0.00
04/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	8948	9120	8948	9120	0.00
04/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14139	14112	14139	14112	0.00
04/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	18762	18939	18762	18939	0.00
04/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5561	5665	5561	5665	0.00
04/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	10938	11111	10938	11111	0.00
04/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7806	7804	7806	7804	0.00
04/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	29677	29878	29677	29878	0.00
04/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	26622	26436	26622	26436	0.00
04/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16385	16601	16385	16601	0.00
04/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10628	10718	10628	10718	0.00
04/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5700	5858	5700	5858	0.00
04/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23055	22993	23055	22993	0.00
04/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	10823	10964	10823	10964	0.00
04/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	32122	31741	32122	31741	0.00
04/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20322	20667	20322	20667	0.00
04/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	15098	15162	15098	15162	0.00
04/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3380	3512	3380	3512	0.00
04/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	28527	28330	28527	28330	0.00
04/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	14997	15202	14997	15202	0.00
04/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33971	33575	33971	33575	0.00
04/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	18926	19256	18926	19256	0.00
04/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	30503	30296	30503	30296	0.00
04/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	13695	13889	13695	13889	0.00
04/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35875	35464	35875	35464	0.00
04/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17600	17915	17600	17915	0.00
04/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	19182	19135	19182	19135	0.00
04/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13646	13802	13646	13802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34344	34240	34344	34240	0.00
04/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5638	5738	5638	5738	0.00
04/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1285	1349	1285	1349	0.00
04/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24163	24295	24163	24295	0.00
04/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3828	3836	3828	3836	0.00
04/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43348	43560	43348	43560	0.00
04/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	169	186	169	186	0.00
04/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	40963	41049	40963	41049	0.00
04/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1646	1656	1646	1656	0.00
04/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59230	59443	59230	59443	0.00
04/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	12	14	12	14	0.00
04/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	59150	59220	59150	59220	0.00
04/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	614	621	614	621	0.00
04/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	76685	76895	76685	76895	0.00
04/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
04/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	77921	77990	77921	77990	0.00
04/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	197	200	197	200	0.00
04/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	95189	95396	95189	95396	0.00
04/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	97154	97222	97154	97222	0.00
04/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	116849	116918	116849	116918	0.00
04/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	157679	157747	157679	157747	0.00
04/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	137020	137089	137020	137089	0.00
04/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
04/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	154487	154691	154487	154691	0.00
04/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	12	13	12	13	0.00
04/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	134200	134404	134200	134404	0.00
04/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	54	55	54	55	0.00
04/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	114415	114619	114415	114619	0.00
04/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	39074	38826	39074	38826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9300	9453	9300	9453	0.00
04/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	44020	43553	44020	43553	0.00
04/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	12965	13224	12965	13224	0.00
04/10/2006	R204 On 01-February-07			Bond Future	8.5400	8.5470	97.0370	96.9868	0.00
04/10/2006	R204 On 03-May-07			Bond Future	8.5200	8.5300	99.2360	99.1580	0.00
04/10/2006	R204 On 02-August-07			Bond Future	8.5000	8.5120	97.4329	97.3275	0.00
04/10/2006	R204 On 02-November-06			Bond Future	8.5500	8.5570	98.9075	98.8713	0.00
04/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24307	24148	24307	24148	0.00
04/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	23590	23933	23590	23933	0.00
04/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	32603	32285	32603	32285	0.00
04/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	33954	34416	33954	34416	0.00
04/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	39154	38672	39154	38672	0.00
04/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	38943	39515	38943	39515	0.00
04/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	11182	11192	11182	11192	0.00
04/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11327	11700	11327	11700	0.00
04/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22439	22291	22439	22291	0.00
04/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25314	25668	25314	25668	0.00
04/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	9422	9448	9422	9448	0.00
04/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13201	13590	13201	13590	0.00
04/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14428	14333	14428	14333	0.00
04/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	35537	35944	35537	35944	0.00
04/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3302	3360	3302	3360	0.00
04/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	25533	25954	25533	25954	0.00
04/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26250	26080	26250	26080	0.00
04/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	21960	22291	21960	22291	0.00
04/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	13118	13110	13118	13110	0.00
04/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9647	10001	9647	10001	0.00
04/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32510	32304	32510	32304	0.00
04/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	17605	17900	17605	17900	0.00
04/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	39797	39425	39797	39425	0.00
04/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27058	27466	27058	27466	0.00
04/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	46242	45699	46242	45699	0.00
04/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32114	32625	32114	32625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19909	19832	19909	19832	0.00
04/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5702	5988	5702	5988	0.00
04/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	41721	41335	41721	41335	0.00
04/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	25502	25897	25502	25897	0.00
04/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	48115	47557	48115	47557	0.00
04/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	30550	31045	30550	31045	0.00
04/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	43693	43293	43693	43293	0.00
04/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24012	24393	24012	24393	0.00
04/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	50027	49454	50027	49454	0.00
04/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29041	29522	29041	29522	0.00
04/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28267	28085	28267	28085	0.00
04/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20421	20740	20421	20740	0.00
04/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	15224	15194	15224	15194	0.00
04/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	8156	8489	8156	8489	0.00
04/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44367	44104	44367	44104	0.00
04/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12123	12362	12123	12362	0.00
04/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33851	33654	33851	33654	0.00
04/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2113	2279	2113	2279	0.00
04/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	788	824	788	824	0.00
04/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41952	42350	41952	42350	0.00
04/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8448	8396	8448	8396	0.00
04/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	48259	48708	48259	48708	0.00
04/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4419	4396	4419	4396	0.00
04/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	63411	63890	63411	63890	0.00
04/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	118	129	118	129	0.00
04/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	60709	61082	60709	61082	0.00
04/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2253	2246	2253	2246	0.00
04/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	80922	81416	80922	81416	0.00
04/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	13	14	13	14	0.00
04/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	80540	80904	80540	80904	0.00
04/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
04/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	100989	101351	100989	101351	0.00
04/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1050	1049	1050	1049	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	99904	100405	99904	100405	0.00
04/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	121989	122351	121989	122351	0.00
04/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	445	446	445	446	0.00
04/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	120007	120510	120007	120510	0.00
04/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	165673	166036	165673	166036	0.00
04/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	143545	143907	143545	143907	0.00
04/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	59	60	59	60	0.00
04/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	162671	163174	162671	163174	0.00
04/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	171	172	171	172	0.00
04/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	140981	141484	140981	141484	0.00
04/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	52041	51588	52041	51588	0.00
04/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	18682	19010	18682	19010	0.00
04/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	58052	57420	58052	57420	0.00
04/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	23549	23971	23549	23971	0.00
04/10/2006	R207 On 01-February-07			Bond Future	8.5100	8.5170	90.6774	90.6123	0.00
04/10/2006	R207 On 03-May-07			Bond Future	8.4900	8.5020	92.7257	92.6396	0.00
04/10/2006	R207 On 02-August-07			Bond Future	8.4700	8.4860	91.1815	91.0606	0.00
04/10/2006	R207 On 02-November-06			Bond Future	8.5200	8.5290	92.2875	92.2365	0.00
04/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17455	17202	17455	17202	0.00
04/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18034	18432	18034	18432	0.00
04/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	24400	24014	24400	24014	0.00
04/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	23683	24157	23683	24157	0.00
04/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	29371	28784	29371	28784	0.00
04/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	27168	27790	27168	27790	0.00
04/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	9922	9799	9922	9799	0.00
04/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	7883	8271	7883	8271	0.00
04/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	8103	8013	8103	8013	0.00
04/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9709	10130	9709	10130	0.00
04/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15753	15521	15753	15521	0.00
04/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	19962	20380	19962	20380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	6512	6452	6512	6452	0.00
04/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11783	12233	11783	12233	0.00
04/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10025	9870	10025	9870	0.00
04/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	28952	29448	28952	29448	0.00
04/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2278	2284	2278	2284	0.00
04/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	22413	22930	22413	22930	0.00
04/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19264	18990	19264	18990	0.00
04/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16233	16610	16233	16610	0.00
04/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23200	22882	23200	22882	0.00
04/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13007	13341	13007	13341	0.00
04/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	32044	31575	32044	31575	0.00
04/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17141	17533	17141	17533	0.00
04/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	36905	36221	36905	36221	0.00
04/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	20660	21186	20660	21186	0.00
04/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	14227	14029	14227	14029	0.00
04/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4959	5271	4959	5271	0.00
04/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27540	27180	27540	27180	0.00
04/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10264	10554	10264	10554	0.00
04/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	19337	19059	19337	19059	0.00
04/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2919	3151	2919	3151	0.00
04/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	34134	33645	34134	33645	0.00
04/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	15731	16103	15731	16103	0.00
04/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	38935	38228	38935	38228	0.00
04/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	19226	19727	19226	19727	0.00
04/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	36291	35782	36291	35782	0.00
04/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	14408	14760	14408	14760	0.00
04/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	41021	40290	41021	40290	0.00
04/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	17865	18343	17865	18343	0.00
04/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21180	20884	21180	20884	0.00
04/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	14558	14913	14558	14913	0.00
04/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	11966	11807	11966	11807	0.00
04/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6303	6654	6303	6654	0.00
04/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5148	5066	5148	5066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	42932	43500	42932	43500	0.00
04/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	391	404	391	404	0.00
04/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	39576	40099	39576	40099	0.00
04/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2335	2298	2335	2298	0.00
04/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	59498	60112	59498	60112	0.00
04/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	38	41	38	41	0.00
04/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	58811	59324	58811	59324	0.00
04/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	924	911	924	911	0.00
04/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	78009	78646	78009	78646	0.00
04/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	2	2	2	0.00
04/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	78917	79428	78917	79428	0.00
04/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	99630	100140	99630	100140	0.00
04/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	316	312	316	312	0.00
04/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	97880	98527	97880	98527	0.00
04/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	93	92	93	92	0.00
04/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	118711	119361	118711	119361	0.00
04/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	120935	121445	120935	121445	0.00
04/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	142850	143360	142850	143360	0.00
04/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	34516	34084	34516	34084	0.00
04/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	564	641	564	641	0.00
04/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	23	23	23	23	0.00
04/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	140288	140939	140288	140939	0.00
04/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39944	39482	39944	39482	0.00
04/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5291	5480	5291	5480	0.00
04/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	5	5	5	0.00
04/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	162530	163180	162530	163180	0.00
04/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	45551	44965	45551	44965	0.00
04/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	9930	10205	9930	10205	0.00
04/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	49888	49067	49888	49067	0.00
04/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13128	13516	13128	13516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	TRTI On 02-November-06			Index Future	233.7700	234.1130	233.7720	234.1130	500.00
05/10/2006	CRDI On 02-November-06			Index Future	102.2800	102.2120	102.2820	102.2120	10.00
05/10/2006	GOVI On 01-February-07			jGovi	241.4100	241.4150	241.4080	241.4150	0.00
05/10/2006	GOVI On 03-May-07			jGovi	246.7800	246.7930	246.7840	246.7930	0.00
05/10/2006	GOVI On 02-August-07			jGovi	252.7700	252.8070	252.7660	252.8070	0.00
05/10/2006	GOVI On 02-November-06			jGovi	236.5100	236.5150	236.5090	236.5150	901.00
05/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	114351	114428	114351	114428	0.00
05/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	271	278	271	278	0.00
05/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	119278	119380	119278	119380	0.00
05/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1438	1450	1438	1450	0.00
05/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	125796	126196	125796	126196	0.00
05/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3136	3126	3136	3126	0.00
05/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	65151	65220	65151	65220	0.00
05/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	61	70	61	70	0.00
05/10/2006	J153 On 31-August-10			jSwap	9.1800	9.2000	0.0555	0.0563	0.00
05/10/2006	J157 On 15-September-15			jSwap	8.9800	8.9990	0.0164	0.0153	0.00
05/10/2006	J186 On 21-December-26			jSwap	8.6600	8.6940	0.1115	0.1150	0.00
05/10/2006	J194 On 28-February-08			jSwap	9.2200	9.2460	0.0238	0.0241	0.00
05/10/2006	J201 On 22-December-14			jSwap	8.9500	8.9640	0.0865	0.0874	0.00
05/10/2006	J203 On 15-September-17			jSwap	8.9100	8.9240	0.0977	0.0984	0.00
05/10/2006	J204 On 21-December-18			jSwap	8.8200	8.8330	0.1002	0.1013	0.00
05/10/2006	J207 On 15-January-20			jSwap	8.8000	8.8190	0.0630	0.0645	0.00
05/10/2006	JBAR On 21-December-05			jBar	8.5500	8.5290	0.0000	0.0000	0.00
05/10/2006	JFRA On 01-February-07			jFra	9.2700	9.2970	0.0226	0.0227	0.00
05/10/2006	JFRA On 07-February-08			jFra	9.2600	9.2890	0.0225	0.0226	0.00
05/10/2006	JFRA On 03-May-07			jFra	9.4300	9.4730	0.0230	0.0231	0.00
05/10/2006	JFRA On 02-August-07			jFra	9.4800	9.4860	0.0231	0.0231	0.00
05/10/2006	JFRA On 02-November-06			jFra	8.8000	8.8120	0.0215	0.0215	0.00
05/10/2006	JFRA On 01-November-07			jFra	9.3700	9.4090	0.0246	0.0246	0.00
05/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4335	4392	4335	4392	0.00
05/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	14	13	14	13	0.00
05/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25268	25334	25268	25334	0.00
05/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20977	20961	20977	20961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4762	4855	4762	4855	0.00
05/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	54	50	54	50	0.00
05/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4935	4949	4935	4949	0.00
05/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	113	112	113	112	0.00
05/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4386	4420	4386	4420	0.00
05/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
05/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5122	5205	5122	5205	0.00
05/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	214	205	214	205	0.00
05/10/2006	JN02 On 01-February-07			jNote	9.2800	9.3110	0.1686	0.1691	0.00
05/10/2006	JN02 On 03-May-07			jNote	9.2500	9.2800	0.1680	0.1685	0.00
05/10/2006	JN02 On 02-August-07			jNote	9.1900	9.2180	0.1670	0.1675	0.00
05/10/2006	JN02 On 02-November-06			jNote	9.2400	9.2720	0.1681	0.1686	0.00
05/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	14083	14449	14083	14449	0.00
05/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8999	8804	8999	8804	0.00
05/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	15110	15434	15110	15434	0.00
05/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15149	14891	15149	14891	0.00
05/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17564	17858	17564	17858	0.00
05/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18693	18441	18693	18441	0.00
05/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36277	36777	36277	36777	0.00
05/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	16	17	16	17	0.00
05/10/2006	JN05 On 01-February-07			jNote	9.0800	9.0960	0.3612	0.3616	0.00
05/10/2006	JN05 On 03-May-07			jNote	9.0500	9.0700	0.3604	0.3608	0.00
05/10/2006	JN05 On 02-August-07			jNote	9.0200	9.0320	0.3593	0.3597	0.00
05/10/2006	JN05 On 02-November-06			jNote	9.0700	9.0910	0.3611	0.3617	0.00
05/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	8330	8669	8330	8669	0.00
05/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	15175	14794	15175	14794	0.00
05/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	11604	11905	11604	11905	0.00
05/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	19408	19068	19408	19068	0.00
05/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	13946	14208	13946	14208	0.00
05/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	23192	22892	23192	22892	0.00
05/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	72494	73246	72494	73246	0.00
05/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
05/10/2006	JN10 On 01-February-07			jNote	8.8600	8.8680	0.5806	0.5809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	JN10 On 03-May-07			jNote	8.8300	8.8410	0.5795	0.5798	0.00
05/10/2006	JN10 On 02-August-07			jNote	8.8000	8.8060	0.5781	0.5784	0.00
05/10/2006	JN10 On 02-November-06			jNote	8.8700	8.8760	0.5812	0.5815	0.00
05/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	7385	7676	7385	7676	0.00
05/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	16695	16325	16695	16325	0.00
05/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	10331	10594	10331	10594	0.00
05/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	21357	21023	21357	21023	0.00
05/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	12333	12589	12333	12589	0.00
05/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	25676	25334	25676	25334	0.00
05/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	105939	106525	105939	106525	0.00
05/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
05/10/2006	JROD On 31-January-07			jRod	8.3000	8.2890	0.0017	0.0016	0.00
05/10/2006	JROD On 28-February-07			jRod	8.5500	8.5290	0.0028	0.0027	0.00
05/10/2006	JROD On 30-March-07			jRod	8.8100	8.7770	0.0041	0.0039	0.00
05/10/2006	JROD On 30-April-07			jRod	8.6000	8.5700	0.0045	0.0043	0.00
05/10/2006	JROD On 31-May-07			jRod	8.8000	8.7670	0.0059	0.0057	0.00
05/10/2006	JROD On 31-October-06			jRod	7.7200	7.7260	0.0005	0.0005	0.00
05/10/2006	JROD On 30-November-06			jRod	8.0300	8.0290	0.0002	0.0002	0.00
05/10/2006	JROD On 29-December-06			jRod	8.4500	8.4440	0.0013	0.0013	0.00
05/10/2006	OTHI On 02-November-06			Index Future	234.9200	234.8960	234.9150	234.8960	15.00
05/10/2006	R153 On 01-February-07			Bond Future	8.7300	8.7210	118.5262	118.5554	0.00
05/10/2006	R153 On 03-May-07			Bond Future	8.6900	8.6760	114.5933	114.6268	0.00
05/10/2006	R153 On 02-August-07			Bond Future	8.6300	8.6190	117.1843	117.2212	0.00
05/10/2006	R153 On 02-November-06			Bond Future	8.7800	8.7650	115.8520	115.8865	408.00
05/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11529	11726	11529	11726	0.00
05/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10880	10785	10880	10785	0.00
05/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14586	14792	14586	14792	0.00
05/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14191	14062	14191	14062	0.00
05/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18583	18806	18583	18806	0.00
05/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16656	16511	16656	16511	0.00
05/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5022	5285	5022	5285	0.00
05/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5885	5802	5885	5802	0.00
05/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15833	16038	15833	16038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19584	19420	19584	19420	0.00
05/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8311	8480	8311	8480	0.00
05/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14172	14049	14172	14049	0.00
05/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11751	11934	11751	11934	0.00
05/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	17460	17308	17460	17308	0.00
05/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	2328	2508	2328	2508	0.00
05/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10124	9959	10124	9959	0.00
05/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6922	7075	6922	7075	0.00
05/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16056	15916	16056	15916	0.00
05/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1858	2016	1858	2016	0.00
05/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11395	11209	11395	11209	0.00
05/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	16394	16623	16394	16623	0.00
05/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7675	7611	7675	7611	0.00
05/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	15356	15567	15356	15567	0.00
05/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13441	13317	13441	13317	0.00
05/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	16150	16367	16150	16367	0.00
05/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12718	12600	12718	12600	0.00
05/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	19312	19540	19312	19540	0.00
05/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15973	15832	15973	15832	0.00
05/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	20059	20292	20059	20292	0.00
05/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15308	15172	15308	15172	0.00
05/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10293	10624	10293	10624	0.00
05/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2564	2550	2564	2550	0.00
05/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7600	7761	7600	7761	0.00
05/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15096	14965	15096	14965	0.00
05/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	474	539	474	539	0.00
05/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18771	18490	18771	18490	101.00
05/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1461	1598	1461	1598	0.00
05/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12744	12536	12744	12536	0.00
05/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4589	4710	4589	4710	0.00
05/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20305	20133	20305	20133	0.00
05/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2512	2595	2512	2595	0.00
05/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26523	26313	26523	26313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	76	93	76	93	0.00
05/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	27217	26889	27217	26889	0.00
05/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1216	1266	1216	1266	0.00
05/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33599	33356	33599	33356	0.00
05/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7	9	7	9	0.00
05/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36078	35736	36078	35736	0.00
05/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	588	616	588	616	0.00
05/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41419	41156	41419	41156	0.00
05/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
05/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45089	44745	45089	44745	0.00
05/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	260	275	260	275	0.00
05/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49619	49342	49619	49342	0.00
05/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54195	53850	54195	53850	0.00
05/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	105	113	105	113	0.00
05/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58070	57785	58070	57785	0.00
05/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63389	63044	63389	63044	0.00
05/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	13	14	13	14	0.00
05/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75431	75140	75431	75140	0.00
05/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	39	42	39	42	0.00
05/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66690	66401	66690	66401	0.00
05/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	22059	22311	22059	22311	0.00
05/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5342	5302	5342	5302	0.00
05/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	72674	72329	72674	72329	0.00
05/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82050	81705	82050	81705	0.00
05/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	17187	17542	17187	17542	0.00
05/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	949	959	949	959	0.00
05/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19563	19801	19563	19801	0.00
05/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	10089	9992	10089	9992	0.00
05/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	23212	23462	23212	23462	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12838	12720	12838	12720	0.00
05/10/2006	R157 On 01-February-07			Bond Future	8.6500	8.6460	134.3895	134.3824	0.00
05/10/2006	R157 On 03-May-07			Bond Future	8.6200	8.6210	130.5834	130.5834	0.00
05/10/2006	R157 On 02-August-07			Bond Future	8.5900	8.5920	133.5345	133.5345	0.00
05/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6600	131.4514	131.4514	49.00
05/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	24547	24613	24547	24613	0.00
05/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24191	24328	24191	24328	0.00
05/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	34552	34627	34552	34627	0.00
05/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29074	29149	29074	29149	0.00
05/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	35969	36034	35969	36034	0.00
05/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42244	42309	42244	42309	0.00
05/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	10990	11191	10990	11191	20.00
05/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	11717	11918	11717	11918	20.00
05/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5314	5363	5314	5363	250.00
05/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	59765	59885	59765	59885	0.00
05/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	16101	16169	16101	16169	150.00
05/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	33675	33814	33675	33814	0.00
05/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	20926	20994	20926	20994	0.00
05/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	27703	27841	27703	27841	0.00
05/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	68633	68648	68633	68648	0.00
05/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6412	6497	6412	6497	150.00
05/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	42595	42659	42595	42659	0.00
05/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35281	35345	35281	35345	0.00
05/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27860	27935	27860	27935	0.00
05/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36311	36386	36311	36386	0.00
05/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	9250	9448	9250	9448	0.00
05/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	13621	13818	13621	13818	0.00
05/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	5113	5283	5113	5283	0.00
05/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20497	20667	20497	20667	0.00
05/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22698	22765	22698	22765	0.00
05/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	25902	26040	25902	26040	0.00
05/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	14999	15197	14999	15197	0.00
05/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8481	8678	8481	8678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	28469	28532	28469	28532	0.00
05/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21034	21168	21034	21168	0.00
05/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	36360	36435	36360	36435	0.00
05/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27431	27506	27431	27506	0.00
05/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	44353	44417	44353	44417	0.00
05/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	33672	33736	33672	33736	0.00
05/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	38221	38295	38221	38295	0.00
05/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	25854	25928	25854	25928	0.00
05/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	31726	31765	31726	31765	0.00
05/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	17690	17728	17690	17728	0.00
05/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	39642	39694	39642	39694	0.00
05/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	14738	14860	14738	14860	0.00
05/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	46177	46248	46177	46248	0.00
05/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20182	20253	20182	20253	0.00
05/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	27775	27924	27775	27924	0.00
05/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3382	3531	3382	3531	0.00
05/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	7692	7883	7692	7883	0.00
05/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	15719	15911	15719	15911	0.00
05/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	41	48	41	48	0.00
05/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	68518	68525	68518	68525	171.00
05/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	6313	6495	6313	6495	0.00
05/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18012	18194	18012	18194	100.00
05/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	19233	19301	19233	19301	0.00
05/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	29596	29735	29596	29735	0.00
05/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	12014	12079	12014	12079	0.00
05/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40507	40643	40507	40643	0.00
05/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1887	1994	1887	1994	0.00
05/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32152	32259	32152	32259	0.00
05/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	367	405	367	405	0.00
05/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	49556	49593	49556	49593	0.00
05/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6876	6930	6876	6930	0.00
05/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53841	53967	53841	53967	0.00
05/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3474	3514	3474	3514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	69260	69370	69260	69370	0.00
05/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	3	4	3	4	0.00
05/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88142	88143	88142	88143	0.00
05/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1735	1761	1735	1761	0.00
05/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	86696	86794	86696	86794	0.00
05/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	108182	108182	108182	108182	0.00
05/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	794	810	794	810	0.00
05/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	105294	105381	105294	105381	0.00
05/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	149446	149446	149446	149446	0.00
05/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	128615	128615	128615	128615	0.00
05/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43079	43162	43079	43162	0.00
05/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1147	1230	1147	1230	0.00
05/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	59464	59499	59464	59499	0.00
05/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	319	355	319	355	0.00
05/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	76112	76124	76112	76124	0.00
05/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	76	88	76	88	0.00
05/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	331	340	331	340	0.00
05/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	124742	124822	124742	124822	0.00
05/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	52212	52247	52212	52247	0.00
05/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10157	10263	10157	10263	0.00
05/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	65824	65842	65824	65842	0.00
05/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6932	7021	6932	7021	0.00
05/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80099	80099	80099	80099	0.00
05/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4677	4749	4677	4749	0.00
05/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	53738	53800	53738	53800	0.00
05/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26398	26460	26398	26460	0.00
05/10/2006	R186 On 01-February-07			Bond Future	8.3400	8.3400	122.0830	122.1276	0.00
05/10/2006	R186 On 03-May-07			Bond Future	8.3200	8.3180	124.8365	124.8921	0.00
05/10/2006	R186 On 02-August-07			Bond Future	8.3000	8.2950	122.3492	122.4045	0.00
05/10/2006	R186 On 02-November-06			Bond Future	8.3600	8.3550	124.6394	124.6953	59.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	32844	33211	32844	33211	0.00
05/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	37761	37683	37761	37683	0.00
05/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	45660	46052	45660	46052	0.00
05/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	53808	53645	53808	53645	0.00
05/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	55428	55807	55428	55807	0.00
05/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	60983	60807	60983	60807	0.00
05/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	13282	13818	13282	13818	0.00
05/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	20021	19998	20021	19998	0.00
05/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	27405	27746	27405	27746	0.00
05/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	43613	43508	43613	43508	0.00
05/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	8813	9265	8813	9265	0.00
05/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	26912	26805	26912	26805	0.00
05/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	45408	45820	45408	45820	0.00
05/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	28218	28185	28218	28185	0.00
05/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	56493	56924	56493	56924	0.00
05/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	42515	42390	42515	42390	0.00
05/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	66229	66640	66229	66640	0.00
05/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	49797	49653	49797	49653	0.00
05/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	25707	26349	25707	26349	0.00
05/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	10206	10289	10206	10289	0.00
05/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	62375	62822	62375	62822	0.00
05/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	37564	37456	37564	37456	0.00
05/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	69087	69505	69087	69505	0.00
05/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	47253	47117	47253	47117	0.00
05/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	72006	72431	72006	72431	0.00
05/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	44807	44679	44807	44679	0.00
05/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	62808	63256	62808	63256	0.00
05/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	18848	18850	18848	18850	0.00
05/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	46055	46712	46055	46712	0.00
05/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3630	3728	3630	3728	0.00
05/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	74994	75471	74994	75471	0.00
05/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	28967	28889	28967	28889	0.00
05/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	84254	84706	84254	84706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	35966	35864	35966	35864	0.00
05/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	29997	30351	29997	30351	0.00
05/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	40540	40448	40540	40448	0.00
05/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10875	11371	10875	11371	0.00
05/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	23274	23210	23274	23210	0.00
05/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	18352	18634	18352	18634	0.00
05/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	57630	57466	57630	57466	0.00
05/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	3220	3482	3220	3482	0.00
05/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	44535	44238	44535	44238	0.00
05/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	10070	10271	10070	10271	0.00
05/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	79129	78885	79129	78885	0.00
05/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	592	674	592	674	0.00
05/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	71885	71408	71885	71408	0.00
05/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4793	4918	4793	4918	0.00
05/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	104724	104403	104724	104403	0.00
05/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	60	74	60	74	0.00
05/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	102439	101894	102439	101894	0.00
05/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2199	2271	2199	2271	0.00
05/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	134142	133768	134142	133768	0.00
05/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	4	5	4	5	0.00
05/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	134626	134068	134626	134068	0.00
05/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	900	937	900	937	0.00
05/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	166042	165633	166042	165633	0.00
05/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	168072	167513	168072	167513	0.00
05/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	326	342	326	342	0.00
05/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	199907	199478	199907	199478	0.00
05/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	202783	202223	202783	202223	0.00
05/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	69504	70123	69504	70123	0.00
05/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1089	1148	1089	1148	0.00
05/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	238810	238251	238810	238251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	104	110	104	110	0.00
05/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	235419	234980	235419	234980	0.00
05/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	82256	82724	82256	82724	0.00
05/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12447	12470	12447	12470	0.00
05/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	59397	59836	59397	59836	0.00
05/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	39984	39867	39984	39867	0.00
05/10/2006	R194 On 01-February-07			Bond Future	9.1200	9.1230	105.2553	105.2483	0.00
05/10/2006	R194 On 03-May-07			Bond Future	9.0900	9.0940	102.5474	102.5435	0.00
05/10/2006	R194 On 02-August-07			Bond Future	9.0200	9.0180	104.8659	104.8648	0.00
05/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0690	102.9852	102.9803	0.00
05/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2287	2277	2287	2277	0.00
05/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5948	6008	5948	6008	0.00
05/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4816	4809	4816	4809	0.00
05/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5118	5150	5118	5150	0.00
05/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6035	6040	6035	6040	0.00
05/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6122	6138	6122	6138	0.00
05/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	295	307	295	307	0.00
05/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6009	6070	6009	6070	0.00
05/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4448	4442	4448	4442	0.00
05/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5524	5557	5524	5557	0.00
05/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5902	5907	5902	5907	0.00
05/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6261	6276	6261	6276	0.00
05/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4630	4623	4630	4623	0.00
05/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5319	5351	5319	5351	0.00
05/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3767	3763	3767	3763	0.00
05/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6396	6430	6396	6430	0.00
05/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5386	5391	5386	5391	0.00
05/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6834	6850	6834	6850	0.00
05/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1911	1904	1911	1904	0.00
05/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6576	6638	6576	6638	0.00
05/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6171	6175	6171	6175	0.00
05/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5986	6002	5986	6002	0.00
05/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5609	5600	5609	5600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4364	4394	4364	4394	0.00
05/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2094	2085	2094	2085	0.00
05/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6256	6318	6256	6318	0.00
05/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1426	1421	1426	1421	0.00
05/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7599	7663	7599	7663	0.00
05/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	164	172	164	172	0.00
05/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7112	7170	7112	7170	0.00
05/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	222	232	222	232	0.00
05/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6553	6612	6553	6612	0.00
05/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	813	810	813	810	0.00
05/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9507	9575	9507	9575	0.00
05/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	26	29	26	29	0.00
05/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10071	10123	10071	10123	0.00
05/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	2	3	2	3	0.00
05/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13157	13206	13157	13206	0.00
05/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	415	414	415	414	0.00
05/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11640	11709	11640	11709	0.00
05/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16278	16327	16278	16327	0.00
05/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	185	185	185	185	0.00
05/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13951	14021	13951	14021	0.00
05/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	88	88	88	88	0.00
05/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16403	16473	16403	16473	0.00
05/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19414	19463	19414	19463	0.00
05/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	39	39	39	39	0.00
05/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18913	18983	18913	18983	0.00
05/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22564	22613	22564	22613	0.00
05/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	16	16	16	16	0.00
05/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21458	21529	21458	21529	0.00
05/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25727	25776	25727	25776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	6	6	6	6	0.00
05/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24027	24097	24027	24097	0.00
05/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28904	28953	28904	28953	0.00
05/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38519	38568	38519	38568	0.00
05/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35300	35349	35300	35349	0.00
05/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32095	32144	32095	32144	0.00
05/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31814	31884	31814	31884	0.00
05/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29207	29277	29207	29277	0.00
05/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
05/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26611	26681	26611	26681	0.00
05/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6731	6735	6731	6735	0.00
05/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5461	5476	5461	5476	0.00
05/10/2006	R201 On 01-February-07			Bond Future	8.6300	8.6310	101.7819	101.7819	0.00
05/10/2006	R201 On 03-May-07			Bond Future	8.6100	8.6080	104.0821	104.0821	0.00
05/10/2006	R201 On 02-August-07			Bond Future	8.5800	8.5820	102.0101	102.0101	0.00
05/10/2006	R201 On 02-November-06			Bond Future	8.6400	8.6440	103.9214	103.9156	26.00
05/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	19347	19426	19347	19426	0.00
05/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18274	18352	18274	18352	0.00
05/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	28377	28438	28377	28438	0.00
05/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23301	23362	23301	23362	0.00
05/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	28190	28240	28190	28240	0.00
05/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	32641	32691	32641	32691	0.00
05/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	9243	9374	9243	9374	0.00
05/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	8839	9027	8839	9027	0.00
05/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16456	16534	16456	16534	0.00
05/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21049	21127	21049	21127	0.00
05/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	23007	23068	23007	23068	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29007	29069	29007	29069	0.00
05/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6539	6670	6539	6670	0.00
05/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	11928	12116	11928	12116	0.00
05/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	15106	15183	15106	15183	0.00
05/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22548	22625	22548	22625	0.00
05/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5401	5529	5401	5529	0.00
05/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	13703	13888	13703	13888	0.00
05/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17870	17948	17870	17948	0.00
05/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	19625	19703	19625	19703	0.00
05/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	7820	7951	7820	7951	0.00
05/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10307	10496	10307	10496	0.00
05/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33490	33540	33490	33540	0.00
05/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27128	27178	27128	27178	0.00
05/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22485	22564	22485	22564	0.00
05/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15786	15864	15786	15864	0.00
05/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29824	29885	29824	29885	0.00
05/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22004	22064	22004	22064	0.00
05/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34899	34949	34899	34949	0.00
05/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	25857	25907	25857	25907	0.00
05/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	12508	12628	12508	12628	0.00
05/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6354	6532	6354	6532	0.00
05/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	31313	31373	31313	31373	0.00
05/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	20757	20818	20757	20818	0.00
05/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	36342	36391	36342	36391	0.00
05/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24628	24677	24628	24677	0.00
05/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31505	31580	31505	31580	0.00
05/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	10915	10990	10915	10990	0.00
05/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37670	37727	37670	37727	0.00
05/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16268	16326	16268	16326	0.00
05/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	22854	22922	22854	22922	0.00
05/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2507	2633	2507	2633	0.00
05/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9394	9463	9394	9463	0.00
05/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31235	31304	31235	31304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1689	1771	1689	1771	0.00
05/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	24715	24855	24715	24855	0.00
05/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	355	387	355	387	0.00
05/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38381	38471	38381	38471	0.00
05/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5290	5344	5290	5344	0.00
05/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	41792	41846	41792	41846	0.00
05/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2659	2696	2659	2696	0.00
05/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54088	54126	54088	54126	0.00
05/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	46	53	46	53	0.00
05/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53353	53417	53353	53417	0.00
05/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	4	5	4	5	0.00
05/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68878	68936	68878	68936	0.00
05/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1306	1331	1306	1331	0.00
05/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67937	67961	67937	67961	0.00
05/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84733	84791	84733	84791	0.00
05/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	587	601	587	601	0.00
05/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	82696	82710	82696	82710	0.00
05/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	240	247	240	247	0.00
05/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98112	98119	98112	98119	0.00
05/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100891	100948	100891	100948	0.00
05/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117354	117411	117354	117411	0.00
05/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35123	35133	35123	35133	0.00
05/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	843	911	843	911	0.00
05/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	89	92	89	92	0.00
05/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	114014	114017	114014	114017	0.00
05/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41651	41718	41651	41718	0.00
05/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7417	7484	7417	7484	0.00
05/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	42431	42479	42431	42479	0.00
05/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20122	20170	20122	20170	0.00
05/10/2006	R203 On 01-February-07			Bond Future	8.5700	8.5680	101.0472	101.0811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R203 On 03-May-07			Bond Future	8.5500	8.5460	99.1520	99.1855	0.00
05/10/2006	R203 On 02-August-07			Bond Future	8.5300	8.5200	101.3913	101.4310	0.00
05/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5780	98.8686	98.9029	0.00
05/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15480	15716	15480	15716	0.00
05/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17040	16937	17040	16937	0.00
05/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19533	19746	19533	19746	0.00
05/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	22952	22831	22952	22831	0.00
05/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	25063	25306	25063	25306	0.00
05/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	26783	26629	26783	26629	0.00
05/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8392	8712	8392	8712	0.00
05/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7226	7203	7226	7203	0.00
05/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17151	17397	17151	17397	0.00
05/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15324	15232	15324	15232	0.00
05/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6727	7023	6727	7023	0.00
05/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	8996	8948	8996	8948	0.00
05/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13915	14139	13915	14139	0.00
05/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	18877	18762	18877	18762	0.00
05/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5293	5561	5293	5561	0.00
05/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11013	10938	11013	10938	0.00
05/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7644	7806	7644	7806	0.00
05/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	29853	29677	29853	29677	0.00
05/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	26376	26622	26376	26622	0.00
05/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16475	16385	16475	16385	0.00
05/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10288	10628	10288	10628	0.00
05/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5703	5700	5703	5700	0.00
05/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22779	23055	22779	23055	0.00
05/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	10886	10823	10886	10823	0.00
05/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	31849	32122	31849	32122	0.00
05/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20445	20322	20445	20322	0.00
05/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14734	15098	14734	15098	0.00
05/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3359	3380	3359	3380	0.00
05/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	28274	28527	28274	28527	0.00
05/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15079	14997	15079	14997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33690	33971	33690	33971	0.00
05/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19041	18926	19041	18926	0.00
05/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	30243	30503	30243	30503	0.00
05/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	13770	13695	13770	13695	0.00
05/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35587	35875	35587	35875	0.00
05/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17708	17600	17708	17600	0.00
05/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18925	19182	18925	19182	0.00
05/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13727	13646	13727	13646	0.00
05/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34032	34344	34032	34344	0.00
05/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5665	5638	5665	5638	0.00
05/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1170	1285	1170	1285	0.00
05/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24391	24163	24391	24163	0.00
05/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3724	3828	3724	3828	0.00
05/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43584	43348	43584	43348	0.00
05/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	143	169	143	169	0.00
05/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	41281	40963	41281	40963	0.00
05/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1590	1646	1590	1646	0.00
05/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	59512	59230	59512	59230	0.00
05/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	9	12	9	12	0.00
05/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	59490	59150	59490	59150	0.00
05/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	588	614	588	614	0.00
05/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	76997	76685	76997	76685	0.00
05/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	78264	77921	78264	77921	0.00
05/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	186	197	186	197	0.00
05/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	95518	95189	95518	95189	0.00
05/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	97497	97154	97497	97154	0.00
05/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	117193	116849	117193	116849	0.00
05/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	158022	157679	158022	157679	0.00
05/10/2006	R203 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
05/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	137363	137020	137363	137020	0.00
05/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
05/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	154826	154487	154826	154487	0.00
05/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	11	12	11	12	0.00
05/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	134538	134200	134538	134200	0.00
05/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	50	54	50	54	0.00
05/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	114750	114415	114750	114415	0.00
05/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	38790	39074	38790	39074	0.00
05/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9350	9300	9350	9300	0.00
05/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43707	44020	43707	44020	0.00
05/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13047	12965	13047	12965	0.00
05/10/2006	R204 On 01-February-07			Bond Future	8.5400	8.5400	97.0442	97.0370	0.00
05/10/2006	R204 On 03-May-07			Bond Future	8.5200	8.5190	99.2360	99.2360	0.00
05/10/2006	R204 On 02-August-07			Bond Future	8.5000	8.4970	97.4329	97.4329	0.00
05/10/2006	R204 On 02-November-06			Bond Future	8.5500	8.5520	98.9075	98.9075	0.00
05/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24244	24307	24244	24307	0.00
05/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	23455	23590	23455	23590	0.00
05/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	32524	32603	32524	32603	0.00
05/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	33875	33954	33875	33954	0.00
05/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	39090	39154	39090	39154	0.00
05/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	38879	38943	38879	38943	0.00
05/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	10986	11182	10986	11182	0.00
05/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11131	11327	11131	11327	0.00
05/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22375	22439	22375	22439	0.00
05/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25178	25314	25178	25314	0.00
05/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	9229	9422	9229	9422	0.00
05/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13007	13201	13007	13201	0.00
05/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	14362	14428	14362	14428	0.00
05/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	35400	35537	35400	35537	0.00
05/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	3164	3302	3164	3302	0.00
05/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	25395	25533	25395	25533	0.00
05/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26189	26250	26189	26250	0.00
05/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	21827	21960	21827	21960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	12923	13118	12923	13118	0.00
05/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9452	9647	9452	9647	0.00
05/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32455	32510	32455	32510	0.00
05/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	17478	17605	17478	17605	0.00
05/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	39720	39797	39720	39797	0.00
05/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	26980	27058	26980	27058	0.00
05/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	46178	46242	46178	46242	0.00
05/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32050	32114	32050	32114	0.00
05/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19733	19909	19733	19909	0.00
05/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5527	5702	5527	5702	0.00
05/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	41644	41721	41644	41721	0.00
05/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	25425	25502	25425	25502	0.00
05/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	48052	48115	48052	48115	0.00
05/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	30487	30550	30487	30550	0.00
05/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	43617	43693	43617	43693	0.00
05/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	23936	24012	23936	24012	0.00
05/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	49965	50027	49965	50027	0.00
05/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	28979	29041	28979	29041	0.00
05/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28208	28267	28208	28267	0.00
05/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20289	20421	20289	20421	0.00
05/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	15033	15224	15033	15224	0.00
05/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	7965	8156	7965	8156	0.00
05/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44327	44367	44327	44367	0.00
05/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12011	12123	12011	12123	0.00
05/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33738	33851	33738	33851	0.00
05/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2000	2113	2000	2113	0.00
05/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	728	788	728	788	0.00
05/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41892	41952	41892	41952	0.00
05/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	8391	8448	8391	8448	0.00
05/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	48129	48259	48129	48259	0.00
05/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4375	4419	4375	4419	0.00
05/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	63295	63411	63295	63411	0.00
05/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	104	118	104	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	60694	60709	60694	60709	0.00
05/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2222	2253	2222	2253	0.00
05/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	80819	80922	80819	80922	0.00
05/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	10	13	10	13	0.00
05/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	80538	80540	80538	80540	0.00
05/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	100989	100989	100989	100989	0.00
05/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1031	1050	1031	1050	0.00
05/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	99813	99904	99813	99904	0.00
05/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	121989	121989	121989	121989	0.00
05/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	435	445	435	445	0.00
05/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	119925	120007	119925	120007	0.00
05/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	165673	165673	165673	165673	0.00
05/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	143545	143545	143545	143545	0.00
05/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	57	59	57	59	0.00
05/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	162597	162671	162597	162671	0.00
05/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	166	171	166	171	0.00
05/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	140904	140981	140904	140981	0.00
05/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	51970	52041	51970	52041	0.00
05/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	18611	18682	18611	18682	0.00
05/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	57993	58052	57993	58052	0.00
05/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	23490	23549	23490	23549	0.00
05/10/2006	R207 On 01-February-07			Bond Future	8.5100	8.5080	90.6991	90.6774	0.00
05/10/2006	R207 On 03-May-07			Bond Future	8.4900	8.4900	92.7472	92.7257	0.00
05/10/2006	R207 On 02-August-07			Bond Future	8.4700	8.4690	91.1957	91.1815	0.00
05/10/2006	R207 On 02-November-06			Bond Future	8.5200	8.5220	92.3094	92.2875	0.00
05/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17490	17455	17490	17455	0.00
05/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	17852	18034	17852	18034	0.00
05/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	24455	24400	24455	24400	0.00
05/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	23522	23683	23522	23683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	29399	29371	29399	29371	0.00
05/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	27054	27168	27054	27168	0.00
05/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	8053	8103	8053	8103	0.00
05/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9440	9709	9440	9709	0.00
05/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	9887	9922	9887	9922	0.00
05/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	7630	7883	7630	7883	0.00
05/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15782	15753	15782	15753	0.00
05/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	19773	19962	19773	19962	0.00
05/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	6452	6512	6452	6512	0.00
05/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11504	11783	11504	11783	0.00
05/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10032	10025	10032	10025	0.00
05/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	28742	28952	28742	28952	0.00
05/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2214	2278	2214	2278	0.00
05/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	22131	22413	22131	22413	0.00
05/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19307	19264	19307	19264	0.00
05/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16059	16233	16059	16233	0.00
05/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23259	23200	23259	23200	0.00
05/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	12849	13007	12849	13007	0.00
05/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	32121	32044	32121	32044	0.00
05/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17002	17141	17002	17141	0.00
05/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	36946	36905	36946	36905	0.00
05/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	20559	20660	20559	20660	0.00
05/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	14234	14227	14234	14227	0.00
05/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4747	4959	4747	4959	0.00
05/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27616	27540	27616	27540	0.00
05/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10123	10264	10123	10264	0.00
05/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	19392	19337	19392	19337	0.00
05/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2755	2919	2755	2919	0.00
05/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	34216	34134	34216	34134	0.00
05/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	15599	15731	15599	15731	0.00
05/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	38980	38935	38980	38935	0.00
05/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	19128	19226	19128	19226	0.00
05/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	36380	36291	36380	36291	0.00



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05/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	14282	14408	14282	14408	0.00
05/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	41069	41021	41069	41021	0.00
05/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	17771	17865	17771	17865	0.00
05/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21231	21180	21231	21180	0.00
05/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	14392	14558	14392	14558	0.00
05/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	11951	11966	11951	11966	0.00
05/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6069	6303	6069	6303	0.00
05/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5141	5148	5141	5148	0.00
05/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	42707	42932	42707	42932	0.00
05/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	365	391	365	391	0.00
05/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	39331	39576	39331	39576	0.00
05/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2324	2335	2324	2335	0.00
05/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	59270	59498	59270	59498	0.00
05/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	33	38	33	38	0.00
05/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	58587	58811	58587	58811	0.00
05/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	916	924	916	924	0.00
05/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	77784	78009	77784	78009	0.00
05/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	2	2	2	0.00
05/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	78698	78917	78698	78917	0.00
05/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	99411	99630	99411	99630	0.00
05/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	312	316	312	316	0.00
05/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	97659	97880	97659	97880	0.00
05/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	91	93	91	93	0.00
05/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	118492	118711	118492	118711	0.00
05/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	120716	120935	120716	120935	0.00
05/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	142631	142850	142631	142850	0.00
05/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	34679	34516	34679	34516	0.00
05/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	508	564	508	564	0.00
05/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	22	23	22	23	0.00
05/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	140071	140288	140071	140288	0.00

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05/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	40063	39944	40063	39944	0.00
05/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5193	5291	5193	5291	0.00
05/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	5	5	5	0.00
05/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	162312	162530	162312	162530	0.00
05/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	45663	45551	45663	45551	0.00
05/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	9827	9930	9827	9930	0.00
05/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	49950	49888	49950	49888	0.00
05/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13047	13128	13047	13128	0.00
05/10/2006	TRTI On 02-November-06			Index Future	233.7700	233.7720	233.7680	233.7720	500.00
06/10/2006	CRDI On 02-November-06			Index Future	102.2400	102.2820	102.2390	102.2820	10.00
06/10/2006	GOVI On 01-February-07			jGovi	241.2100	241.4080	241.2130	241.4080	0.00
06/10/2006	GOVI On 03-May-07			jGovi	246.5800	246.7840	246.5830	246.7840	0.00
06/10/2006	GOVI On 02-August-07			jGovi	252.6000	252.7660	252.5970	252.7660	0.00
06/10/2006	GOVI On 02-November-06			jGovi	236.3200	236.5090	236.3190	236.5090	901.00
06/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	112421	114351	112421	114351	0.00
06/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	291	271	291	271	0.00
06/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	117347	119278	117347	119278	0.00
06/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1517	1438	1517	1438	0.00
06/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	124217	125796	124217	125796	0.00
06/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3247	3136	3247	3136	0.00
06/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	63255	65151	63255	65151	0.00
06/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	65	61	65	61	0.00
06/10/2006	J153 On 31-August-10			jSwap	9.1300	9.1750	0.0540	0.0555	0.00
06/10/2006	J157 On 15-September-15			jSwap	8.9400	8.9810	0.0188	0.0164	0.00
06/10/2006	J186 On 21-December-26			jSwap	8.6600	8.6560	0.1117	0.1115	0.00
06/10/2006	J194 On 28-February-08			jSwap	9.2200	9.2240	0.0237	0.0238	0.00
06/10/2006	J201 On 22-December-14			jSwap	8.9100	8.9470	0.0843	0.0865	0.00
06/10/2006	J203 On 15-September-17			jSwap	8.8800	8.9120	0.0954	0.0977	0.00
06/10/2006	J204 On 21-December-18			jSwap	8.7900	8.8170	0.0983	0.1002	0.00
06/10/2006	J207 On 15-January-20			jSwap	8.7800	8.7990	0.0613	0.0630	0.00
06/10/2006	JBAR On 21-December-05			jBar	8.5500	8.5540	0.0000	0.0000	0.00
06/10/2006	JFRA On 01-February-07			jFra	9.2800	9.2730	0.0226	0.0226	0.00
06/10/2006	JFRA On 07-February-08			jFra	9.2200	9.2550	0.0225	0.0225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	JFRA On 03-May-07			jFra	9.4200	9.4330	0.0229	0.0230	0.00
06/10/2006	JFRA On 02-August-07			jFra	9.4700	9.4800	0.0231	0.0231	0.00
06/10/2006	JFRA On 02-November-06			jFra	8.7800	8.7980	0.0214	0.0215	0.00
06/10/2006	JFRA On 01-November-07			jFra	9.3600	9.3740	0.0245	0.0246	0.00
06/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4353	4335	4353	4335	0.00
06/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	13	14	13	14	0.00
06/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25203	25268	25203	25268	0.00
06/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20992	20977	20992	20977	0.00
06/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4731	4762	4731	4762	0.00
06/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	54	54	54	54	0.00
06/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4910	4935	4910	4935	0.00
06/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	114	113	114	113	0.00
06/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4352	4386	4352	4386	0.00
06/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
06/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5091	5122	5091	5122	0.00
06/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	217	214	217	214	0.00
06/10/2006	JN02 On 01-February-07			jNote	9.2600	9.2800	0.1682	0.1686	0.00
06/10/2006	JN02 On 03-May-07			jNote	9.2200	9.2480	0.1676	0.1680	0.00
06/10/2006	JN02 On 02-August-07			jNote	9.1600	9.1880	0.1665	0.1670	0.00
06/10/2006	JN02 On 02-November-06			jNote	9.2300	9.2440	0.1678	0.1681	0.00
06/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13842	14083	13842	14083	0.00
06/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9102	8999	9102	8999	0.00
06/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14852	15110	14852	15110	0.00
06/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15345	15149	15345	15149	0.00
06/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17272	17564	17272	17564	0.00
06/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18947	18693	18947	18693	0.00
06/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35952	36277	35952	36277	0.00
06/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	15	16	15	16	0.00
06/10/2006	JN05 On 01-February-07			jNote	9.0100	9.0780	0.3590	0.3612	0.00
06/10/2006	JN05 On 03-May-07			jNote	8.9900	9.0540	0.3581	0.3604	0.00
06/10/2006	JN05 On 02-August-07			jNote	8.9500	9.0180	0.3570	0.3593	0.00
06/10/2006	JN05 On 02-November-06			jNote	9.0100	9.0710	0.3590	0.3611	0.00
06/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	7291	8330	7291	8330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	16732	15175	16732	15175	0.00
06/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	10472	11604	10472	11604	0.00
06/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	21036	19408	21036	19408	0.00
06/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	12781	13946	12781	13946	0.00
06/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	24874	23192	24874	23192	0.00
06/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	70131	72494	70131	72494	0.00
06/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
06/10/2006	JN10 On 01-February-07			jNote	8.8200	8.8580	0.5792	0.5806	0.00
06/10/2006	JN10 On 03-May-07			jNote	8.7900	8.8320	0.5781	0.5795	0.00
06/10/2006	JN10 On 02-August-07			jNote	8.7600	8.7970	0.5768	0.5781	0.00
06/10/2006	JN10 On 02-November-06			jNote	8.8300	8.8660	0.5797	0.5812	0.00
06/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	6413	7385	6413	7385	0.00
06/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	18370	16695	18370	16695	0.00
06/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	9279	10331	9279	10331	0.00
06/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	23092	21357	23092	21357	0.00
06/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	11307	12333	11307	12333	0.00
06/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	27381	25676	27381	25676	0.00
06/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	103462	105939	103462	105939	0.00
06/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
06/10/2006	JROD On 31-January-07			jRod	8.2900	8.3020	0.0019	0.0017	0.00
06/10/2006	JROD On 28-February-07			jRod	8.5400	8.5530	0.0031	0.0028	0.00
06/10/2006	JROD On 30-March-07			jRod	8.8000	8.8110	0.0044	0.0041	0.00
06/10/2006	JROD On 30-April-07			jRod	8.6000	8.5970	0.0048	0.0045	0.00
06/10/2006	JROD On 31-May-07			jRod	8.8000	8.7980	0.0062	0.0059	0.00
06/10/2006	JROD On 31-October-06			jRod	7.7100	7.7210	0.0001	0.0005	0.00
06/10/2006	JROD On 30-November-06			jRod	8.0000	8.0250	0.0005	0.0002	0.00
06/10/2006	JROD On 29-December-06			jRod	8.4200	8.4490	0.0015	0.0013	0.00
06/10/2006	OTHI On 02-November-06			Index Future	234.8400	234.9150	234.8370	234.9150	15.00
06/10/2006	R153 On 01-February-07			Bond Future	8.7400	8.7300	118.4840	118.5262	0.00
06/10/2006	R153 On 03-May-07			Bond Future	8.7000	8.6870	114.5477	114.5933	0.00
06/10/2006	R153 On 02-August-07			Bond Future	8.6500	8.6320	117.1418	117.1843	0.00
06/10/2006	R153 On 02-November-06			Bond Future	8.7900	8.7750	115.8175	115.8520	408.00
06/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11266	11529	11266	11529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11039	10880	11039	10880	0.00
06/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14320	14586	14320	14586	0.00
06/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14381	14191	14381	14191	0.00
06/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18331	18583	18331	18583	0.00
06/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16830	16656	16830	16656	0.00
06/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	4761	5022	4761	5022	0.00
06/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5969	5885	5969	5885	0.00
06/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15603	15833	15603	15833	0.00
06/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19780	19584	19780	19584	0.00
06/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8090	8311	8090	8311	0.00
06/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14373	14172	14373	14172	0.00
06/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11515	11751	11515	11751	0.00
06/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	17681	17460	17681	17460	0.00
06/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	2152	2328	2152	2328	0.00
06/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10293	10124	10293	10124	0.00
06/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6723	6922	6723	6922	0.00
06/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16278	16056	16278	16056	0.00
06/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1704	1858	1704	1858	0.00
06/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11587	11395	11587	11395	0.00
06/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	16086	16394	16086	16394	0.00
06/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7788	7675	7788	7675	0.00
06/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	15082	15356	15082	15356	0.00
06/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13623	13441	13623	13441	0.00
06/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15868	16150	15868	16150	0.00
06/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12893	12718	12893	12718	0.00
06/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	19055	19312	19055	19312	0.00
06/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	16141	15973	16141	15973	0.00
06/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19797	20059	19797	20059	0.00
06/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15471	15308	15471	15308	0.00
06/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	9962	10293	9962	10293	0.00
06/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2578	2564	2578	2564	0.00
06/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7390	7600	7390	7600	0.00
06/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15307	15096	15307	15096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	414	474	414	474	0.00
06/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	19055	18771	19055	18771	101.00
06/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1329	1461	1329	1461	0.00
06/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12956	12744	12956	12744	0.00
06/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4434	4589	4434	4589	0.00
06/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20571	20305	20571	20305	0.00
06/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2409	2512	2409	2512	0.00
06/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26841	26523	26841	26523	0.00
06/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	62	76	62	76	0.00
06/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	27548	27217	27548	27217	0.00
06/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1155	1216	1155	1216	0.00
06/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33959	33599	33959	33599	0.00
06/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	5	7	5	7	0.00
06/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36421	36078	36421	36078	0.00
06/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	553	588	553	588	0.00
06/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41806	41419	41806	41419	0.00
06/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45434	45089	45434	45089	0.00
06/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	243	260	243	260	0.00
06/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50023	49619	50023	49619	0.00
06/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54540	54195	54540	54195	0.00
06/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	97	105	97	105	0.00
06/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58484	58070	58484	58070	0.00
06/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63734	63389	63734	63389	0.00
06/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	12	13	12	13	0.00
06/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75851	75431	75851	75431	0.00
06/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	35	39	35	39	0.00
06/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	67108	66690	67108	66690	0.00
06/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	21715	22059	21715	22059	0.00
06/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5420	5342	5420	5342	0.00
06/10/2006	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
06/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	73019	72674	73019	72674	0.00
06/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82395	82050	82395	82050	0.00
06/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	16831	17187	16831	17187	0.00
06/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	939	949	939	949	0.00
06/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19253	19563	19253	19563	0.00
06/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	10235	10089	10235	10089	0.00
06/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	22929	23212	22929	23212	0.00
06/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12981	12838	12981	12838	0.00
06/10/2006	R157 On 01-February-07			Bond Future	8.6600	8.6450	134.2687	134.3895	0.00
06/10/2006	R157 On 03-May-07			Bond Future	8.6400	8.6210	130.4583	130.5834	0.00
06/10/2006	R157 On 02-August-07			Bond Future	8.6100	8.5920	133.4122	133.5345	0.00
06/10/2006	R157 On 02-November-06			Bond Future	8.6800	8.6600	131.3062	131.4514	49.00
06/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	23831	24547	23831	24547	0.00
06/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24684	24191	24684	24191	0.00
06/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	33805	34552	33805	34552	0.00
06/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29579	29074	29579	29074	0.00
06/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	35310	35969	35310	35969	0.00
06/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42807	42244	42807	42244	0.00
06/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	10083	10990	10083	10990	20.00
06/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	12263	11717	12263	11717	20.00
06/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5043	5314	5043	5314	250.00
06/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	60701	59765	60701	59765	0.00
06/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	15535	16101	15535	16101	150.00
06/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	34317	33675	34317	33675	0.00
06/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	20269	20926	20269	20926	0.00
06/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	28253	27703	28253	27703	0.00
06/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	67560	68633	67560	68633	0.00
06/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6546	6412	6546	6412	150.00
06/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41868	42595	41868	42595	0.00
06/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35777	35281	35777	35281	0.00
06/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	27200	27860	27200	27860	0.00
06/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36902	36311	36902	36311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	8423	9250	8423	9250	0.00
06/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	14245	13621	14245	13621	0.00
06/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4531	5113	4531	5113	0.00
06/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	21367	20497	21367	20497	0.00
06/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22011	22698	22011	22698	0.00
06/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26423	25902	26423	25902	0.00
06/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	13948	14999	13948	14999	0.00
06/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8882	8481	8882	8481	0.00
06/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	27698	28469	27698	28469	0.00
06/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21471	21034	21471	21034	0.00
06/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	35592	36360	35592	36360	0.00
06/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27914	27431	27914	27431	0.00
06/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	43610	44353	43610	44353	0.00
06/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	34151	33672	34151	33672	0.00
06/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	37432	38221	37432	38221	0.00
06/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	26316	25854	26316	25854	0.00
06/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	30957	31726	30957	31726	0.00
06/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	18143	17690	18143	17690	0.00
06/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	38748	39642	38748	39642	0.00
06/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	15051	14738	15051	14738	0.00
06/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	45309	46177	45309	46177	0.00
06/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20564	20182	20564	20182	0.00
06/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	26469	27775	26469	27775	0.00
06/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3529	3382	3529	3382	0.00
06/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6945	7692	6945	7692	0.00
06/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	16425	15719	16425	15719	0.00
06/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	29	41	29	41	0.00
06/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69958	68518	69958	68518	171.00
06/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5649	6313	5649	6313	0.00
06/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18800	18012	18800	18012	100.00
06/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	18606	19233	18606	19233	0.00
06/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	30176	29596	30176	29596	0.00
06/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11541	12014	11541	12014	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	41242	40507	41242	40507	0.00
06/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1595	1887	1595	1887	0.00
06/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	33312	32152	33312	32152	0.00
06/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	287	367	287	367	0.00
06/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50928	49556	50928	49556	0.00
06/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6550	6876	6550	6876	0.00
06/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	54723	53841	54723	53841	0.00
06/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3275	3474	3275	3474	0.00
06/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70268	69260	70268	69260	0.00
06/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
06/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	89593	88142	89593	88142	0.00
06/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1619	1735	1619	1735	0.00
06/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	87788	86696	87788	86696	0.00
06/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	109634	108182	109634	108182	0.00
06/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	733	794	733	794	0.00
06/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	106441	105294	106441	105294	0.00
06/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150898	149446	150898	149446	0.00
06/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	130067	128615	130067	128615	0.00
06/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	41663	43079	41663	43079	0.00
06/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1182	1147	1182	1147	0.00
06/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58016	59464	58016	59464	0.00
06/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	323	319	323	319	0.00
06/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	74659	76112	74659	76112	0.00
06/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	75	76	75	76	0.00
06/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	302	331	302	331	0.00
06/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	125921	124742	125921	124742	0.00
06/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	51221	52212	51221	52212	0.00
06/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10374	10157	10374	10157	0.00
06/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	64762	65824	64762	65824	0.00
06/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	7078	6932	7078	6932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	78986	80099	78986	80099	0.00
06/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4773	4677	4773	4677	0.00
06/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	52915	53738	52915	53738	0.00
06/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26798	26398	26798	26398	0.00
06/10/2006	R186 On 01-February-07			Bond Future	8.3600	8.3440	121.8939	122.0830	0.00
06/10/2006	R186 On 03-May-07			Bond Future	8.3400	8.3230	124.6480	124.8365	0.00
06/10/2006	R186 On 02-August-07			Bond Future	8.3200	8.3000	122.1612	122.3492	0.00
06/10/2006	R186 On 02-November-06			Bond Future	8.3800	8.3600	124.4718	124.6394	29.00
06/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	31773	32844	31773	32844	0.00
06/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	38582	37761	38582	37761	0.00
06/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	44617	45660	44617	45660	0.00
06/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	54651	53808	54651	53808	0.00
06/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	54381	55428	54381	55428	0.00
06/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	61815	60983	61815	60983	0.00
06/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	12266	13282	12266	13282	0.00
06/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	20681	20021	20681	20021	0.00
06/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	26436	27405	26436	27405	0.00
06/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	44536	43613	44536	43613	0.00
06/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	8004	8813	8004	8813	0.00
06/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	27779	26912	27779	26912	0.00
06/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	44150	45408	44150	45408	0.00
06/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	28852	28218	28852	28218	0.00
06/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	55318	56493	55318	56493	0.00
06/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	43225	42515	43225	42515	0.00
06/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	65070	66229	65070	66229	0.00
06/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	50517	49797	50517	49797	0.00
06/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	24344	25707	24344	25707	0.00
06/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	10519	10206	10519	10206	0.00
06/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	61136	62375	61136	62375	0.00
06/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	38211	37564	38211	37564	0.00
06/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	67901	69087	67901	69087	0.00
06/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	47946	47253	47946	47253	0.00
06/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	70793	72006	70793	72006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	45474	44807	45474	44807	0.00
06/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	61357	62808	61357	62808	0.00
06/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19288	18848	19288	18848	0.00
06/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	44456	46055	44456	46055	0.00
06/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3707	3630	3707	3630	0.00
06/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	73636	74994	73636	74994	0.00
06/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	29494	28967	29494	28967	0.00
06/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	82939	84254	82939	84254	0.00
06/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	36530	35966	36530	35966	0.00
06/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	28977	29997	28977	29997	0.00
06/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	41411	40540	41411	40540	0.00
06/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	9963	10875	9963	10875	0.00
06/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	24037	23274	24037	23274	0.00
06/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	17592	18352	17592	18352	0.00
06/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	58762	57630	58762	57630	0.00
06/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2803	3220	2803	3220	0.00
06/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	45794	44535	45794	44535	0.00
06/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	9561	10070	9561	10070	0.00
06/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	80512	79129	80512	79129	0.00
06/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	478	592	478	592	0.00
06/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	73447	71885	73447	71885	0.00
06/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4497	4793	4497	4793	0.00
06/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	106320	104724	106320	104724	0.00
06/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	44	60	44	60	0.00
06/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	104099	102439	104099	102439	0.00
06/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2040	2199	2040	2199	0.00
06/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	135874	134142	135874	134142	0.00
06/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	3	4	3	4	0.00
06/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	136300	134626	136300	134626	0.00
06/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	824	900	824	900	0.00
06/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	167858	166042	167858	166042	0.00
06/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	169748	168072	169748	168072	0.00

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06/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	294	326	294	326	0.00
06/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	201767	199907	201767	199907	0.00
06/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204458	202783	204458	202783	0.00
06/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	67832	69504	67832	69504	0.00
06/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	1092	1089	1092	1089	0.00
06/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240486	238810	240486	238810	0.00
06/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	92	104	92	104	0.00
06/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	237299	235419	237299	235419	0.00
06/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	80659	82256	80659	82256	0.00
06/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12742	12447	12742	12447	0.00
06/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	58189	59397	58189	59397	0.00
06/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	40661	39984	40661	39984	0.00
06/10/2006	R194 On 01-February-07			Bond Future	9.1300	9.1160	105.2373	105.2553	0.00
06/10/2006	R194 On 03-May-07			Bond Future	9.1100	9.0890	102.5280	102.5474	0.00
06/10/2006	R194 On 02-August-07			Bond Future	9.0500	9.0160	104.8502	104.8659	0.00
06/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0650	102.9754	102.9852	0.00
06/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2209	2287	2209	2287	0.00
06/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6049	5948	6049	5948	0.00
06/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4710	4816	4710	4816	0.00
06/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5205	5118	5205	5118	0.00
06/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	5947	6035	5947	6035	0.00
06/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6191	6122	6191	6122	0.00
06/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	266	295	266	295	0.00
06/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6078	6009	6078	6009	0.00
06/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4346	4448	4346	4448	0.00
06/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5616	5524	5616	5524	0.00
06/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5814	5902	5814	5902	0.00
06/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6331	6261	6331	6261	0.00
06/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4526	4630	4526	4630	0.00
06/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5408	5319	5408	5319	0.00
06/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3675	3767	3675	3767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6497	6396	6497	6396	0.00
06/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5303	5386	5303	5386	0.00
06/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6908	6834	6908	6834	0.00
06/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1842	1911	1842	1911	0.00
06/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6686	6576	6686	6576	0.00
06/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6081	6171	6081	6171	0.00
06/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6054	5986	6054	5986	0.00
06/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5493	5609	5493	5609	0.00
06/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4442	4364	4442	4364	0.00
06/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2020	2094	2020	2094	0.00
06/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6362	6256	6362	6256	0.00
06/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1368	1426	1368	1426	0.00
06/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7721	7599	7721	7599	0.00
06/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	144	164	144	164	0.00
06/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7191	7112	7191	7112	0.00
06/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	198	222	198	222	0.00
06/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6627	6553	6627	6553	0.00
06/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	773	813	773	813	0.00
06/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9647	9507	9647	9507	0.00
06/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	22	26	22	26	0.00
06/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10165	10071	10165	10071	0.00
06/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	2	2	2	2	0.00
06/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13254	13157	13254	13157	0.00
06/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	391	415	391	415	0.00
06/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11796	11640	11796	11640	0.00
06/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16375	16278	16375	16278	0.00
06/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	172	185	172	185	0.00
06/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14117	13951	14117	13951	0.00
06/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	81	88	81	88	0.00
06/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16575	16403	16575	16403	0.00
06/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19512	19414	19512	19414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	35	39	35	39	0.00
06/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19089	18913	19089	18913	0.00
06/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22662	22564	22662	22564	0.00
06/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	14	16	14	16	0.00
06/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21636	21458	21636	21458	0.00
06/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25825	25727	25825	25727	0.00
06/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	5	6	5	6	0.00
06/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24206	24027	24206	24027	0.00
06/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	29002	28904	29002	28904	0.00
06/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38617	38519	38617	38519	0.00
06/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35398	35300	35398	35300	0.00
06/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32193	32095	32193	32095	0.00
06/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31994	31814	31994	31814	0.00
06/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
06/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29387	29207	29387	29207	0.00
06/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
06/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26790	26611	26790	26611	0.00
06/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6637	6731	6637	6731	0.00
06/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5524	5461	5524	5461	0.00
06/10/2006	R201 On 01-February-07			Bond Future	8.6400	8.6310	101.7198	101.7819	0.00
06/10/2006	R201 On 03-May-07			Bond Future	8.6200	8.6080	104.0157	104.0821	0.00
06/10/2006	R201 On 02-August-07			Bond Future	8.5900	8.5820	101.9451	102.0101	0.00
06/10/2006	R201 On 02-November-06			Bond Future	8.6500	8.6430	103.8636	103.9214	26.00
06/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	18947	19347	18947	19347	0.00
06/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18495	18274	18495	18274	0.00
06/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27956	28377	27956	28377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23544	23301	23544	23301	0.00
06/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27821	28190	27821	28190	0.00
06/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	32922	32641	32922	32641	0.00
06/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	8788	9243	8788	9243	0.00
06/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	8961	8839	8961	8839	0.00
06/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	16087	16456	16087	16456	0.00
06/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21302	21049	21302	21049	0.00
06/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22631	23007	22631	23007	0.00
06/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29295	29007	29295	29007	0.00
06/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6150	6539	6150	6539	0.00
06/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	12115	11928	12115	11928	0.00
06/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	14754	15106	14754	15106	0.00
06/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22818	22548	22818	22548	0.00
06/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5048	5401	5048	5401	0.00
06/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	13926	13703	13926	13703	0.00
06/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17485	17870	17485	17870	0.00
06/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	19862	19625	19862	19625	0.00
06/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	7396	7820	7396	7820	0.00
06/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10460	10307	10460	10307	0.00
06/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	33085	33490	33085	33490	0.00
06/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27373	27128	27373	27128	0.00
06/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	22057	22485	22057	22485	0.00
06/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15978	15786	15978	15786	0.00
06/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29392	29824	29392	29824	0.00
06/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22236	22004	22236	22004	0.00
06/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34486	34899	34486	34899	0.00
06/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	26092	25857	26092	25857	0.00
06/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	11999	12508	11999	12508	0.00
06/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6422	6354	6422	6354	0.00
06/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30871	31313	30871	31313	0.00
06/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	20979	20757	20979	20757	0.00
06/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35919	36342	35919	36342	0.00
06/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24854	24628	24854	24628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31013	31505	31013	31505	0.00
06/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	11045	10915	11045	10915	0.00
06/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	37187	37670	37187	37670	0.00
06/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16449	16268	16449	16268	0.00
06/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	22270	22854	22270	22854	0.00
06/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2501	2507	2501	2507	0.00
06/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	9126	9394	9126	9394	0.00
06/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31588	31235	31588	31235	0.00
06/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1516	1689	1516	1689	0.00
06/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25119	24715	25119	24715	0.00
06/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	301	355	301	355	0.00
06/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38904	38381	38904	38381	0.00
06/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5104	5290	5104	5290	0.00
06/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42228	41792	42228	41792	0.00
06/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2544	2659	2544	2659	0.00
06/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54595	54088	54595	54088	0.00
06/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	36	46	36	46	0.00
06/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53920	53353	53920	53353	0.00
06/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	3	4	3	4	0.00
06/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	69453	68878	69453	68878	0.00
06/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1240	1306	1240	1306	0.00
06/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	68492	67937	68492	67937	0.00
06/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	85310	84733	85310	84733	0.00
06/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	552	587	552	587	0.00
06/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	83283	82696	83283	82696	0.00
06/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	223	240	223	240	0.00
06/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98717	98112	98717	98112	0.00
06/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	101468	100891	101468	100891	0.00
06/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117931	117354	117931	117354	0.00
06/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	34527	35123	34527	35123	0.00



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06/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	824	843	824	843	0.00
06/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	82	89	82	89	0.00
06/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	114628	114014	114628	114014	0.00
06/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41113	41651	41113	41651	0.00
06/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7500	7417	7500	7417	0.00
06/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	41975	42431	41975	42431	0.00
06/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20315	20122	20315	20122	0.00
06/10/2006	R203 On 01-February-07			Bond Future	8.5800	8.5730	100.9727	101.0472	0.00
06/10/2006	R203 On 03-May-07			Bond Future	8.5600	8.5510	99.0718	99.1520	0.00
06/10/2006	R203 On 02-August-07			Bond Future	8.5400	8.5260	101.3121	101.3913	0.00
06/10/2006	R203 On 02-November-06			Bond Future	8.5900	8.5830	98.8000	98.8686	0.00
06/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15048	15480	15048	15480	0.00
06/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17352	17040	17352	17040	0.00
06/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	19095	19533	19095	19533	0.00
06/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23318	22952	23318	22952	0.00
06/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24624	25063	24624	25063	0.00
06/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27136	26783	27136	26783	0.00
06/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7895	8392	7895	8392	0.00
06/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7415	7226	7415	7226	0.00
06/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16693	17151	16693	17151	0.00
06/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15611	15324	15611	15324	0.00
06/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6278	6727	6278	6727	0.00
06/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	9234	8996	9234	8996	0.00
06/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13507	13915	13507	13915	0.00
06/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	19214	18877	19214	18877	0.00
06/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4897	5293	4897	5293	0.00
06/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11303	11013	11303	11013	0.00
06/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7362	7644	7362	7644	0.00
06/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30317	29853	30317	29853	0.00
06/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	25860	26376	25860	26376	0.00
06/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16761	16475	16761	16475	0.00
06/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	9746	10288	9746	10288	0.00
06/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5847	5703	5847	5703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22252	22779	22252	22779	0.00
06/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	11103	10886	11103	10886	0.00
06/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	31347	31849	31347	31849	0.00
06/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20735	20445	20735	20445	0.00
06/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14121	14734	14121	14734	0.00
06/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3432	3359	3432	3359	0.00
06/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	27739	28274	27739	28274	0.00
06/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15346	15079	15346	15079	0.00
06/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33173	33690	33173	33690	0.00
06/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19317	19041	19317	19041	0.00
06/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	29689	30243	29689	30243	0.00
06/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	14019	13770	14019	13770	0.00
06/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	35056	35587	35056	35587	0.00
06/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17969	17708	17969	17708	0.00
06/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18444	18925	18444	18925	0.00
06/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13991	13727	13991	13727	0.00
06/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33410	34032	33410	34032	0.00
06/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5788	5665	5788	5665	0.00
06/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1021	1170	1021	1170	0.00
06/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24928	24391	24928	24391	0.00
06/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3554	3724	3554	3724	0.00
06/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	44158	43584	44158	43584	0.00
06/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	115	143	115	143	0.00
06/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	41938	41281	41938	41281	0.00
06/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1500	1590	1500	1590	0.00
06/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	60167	59512	60167	59512	0.00
06/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	6	9	6	9	0.00
06/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	60174	59490	60174	59490	0.00
06/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	548	588	548	588	0.00
06/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	77702	76997	77702	76997	0.00
06/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	78950	78264	78950	78264	0.00
06/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	171	186	171	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	96247	95518	96247	95518	0.00
06/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	98183	97497	98183	97497	0.00
06/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	117879	117193	117879	117193	0.00
06/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	158708	158022	158708	158022	0.00
06/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138050	137363	138050	137363	0.00
06/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
06/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	155570	154826	155570	154826	0.00
06/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	10	11	10	11	0.00
06/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	135281	134538	135281	134538	0.00
06/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	45	50	45	50	0.00
06/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	115490	114750	115490	114750	0.00
06/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	38169	38790	38169	38790	0.00
06/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9532	9350	9532	9350	0.00
06/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43120	43707	43120	43707	0.00
06/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13252	13047	13252	13047	0.00
06/10/2006	R204 On 01-February-07			Bond Future	8.5600	8.5390	96.8865	97.0442	0.00
06/10/2006	R204 On 03-May-07			Bond Future	8.5400	8.5190	99.0800	99.2360	0.00
06/10/2006	R204 On 02-August-07			Bond Future	8.5200	8.4970	97.2714	97.4329	0.00
06/10/2006	R204 On 02-November-06			Bond Future	8.5700	8.5520	98.7627	98.9075	0.00
06/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	23336	24244	23336	24244	0.00
06/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	24124	23455	24124	23455	0.00
06/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	31655	32524	31655	32524	0.00
06/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34566	33875	34566	33875	0.00
06/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	38189	39090	38189	39090	0.00
06/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39593	38879	39593	38879	0.00
06/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	10073	10986	10073	10986	0.00
06/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11666	11131	11666	11131	0.00
06/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	21506	22375	21506	22375	0.00
06/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25885	25178	25885	25178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	8396	9229	8396	9229	0.00
06/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13623	13007	13623	13007	0.00
06/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	13694	14362	13694	14362	0.00
06/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	36308	35400	36308	35400	0.00
06/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2737	3164	2737	3164	0.00
06/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	26416	25395	26416	25395	0.00
06/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	25243	26189	25243	26189	0.00
06/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22457	21827	22457	21827	0.00
06/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	11934	12923	11934	12923	0.00
06/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9912	9452	9912	9452	0.00
06/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	31403	32455	31403	32455	0.00
06/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	18002	17478	18002	17478	0.00
06/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	38746	39720	38746	39720	0.00
06/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27567	26980	27567	26980	0.00
06/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	45187	46178	45187	46178	0.00
06/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32674	32050	32674	32050	0.00
06/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	18553	19733	18553	19733	0.00
06/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5795	5527	5795	5527	0.00
06/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	40645	41644	40645	41644	0.00
06/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	25987	25425	25987	25425	0.00
06/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	47039	48052	47039	48052	0.00
06/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	31088	30487	31088	30487	0.00
06/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	42593	43617	42593	43617	0.00
06/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24473	23936	24473	23936	0.00
06/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	48930	49965	48930	49965	0.00
06/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29559	28979	29559	28979	0.00
06/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	27225	28208	27225	28208	0.00
06/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20883	20289	20883	20289	0.00
06/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	13974	15033	13974	15033	0.00
06/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	8355	7965	8355	7965	0.00
06/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43123	44327	43123	44327	0.00
06/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12384	12011	12384	12011	0.00
06/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	32372	33738	32372	33738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2082	2000	2082	2000	0.00
06/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	587	728	587	728	0.00
06/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43199	41892	43199	41892	0.00
06/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7921	8391	7921	8391	0.00
06/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	49236	48129	49236	48129	0.00
06/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	4081	4375	4081	4375	0.00
06/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	64578	63295	64578	63295	0.00
06/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	76	104	76	104	0.00
06/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	62115	60694	62115	60694	0.00
06/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2050	2222	2050	2222	0.00
06/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	82222	80819	82222	80819	0.00
06/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	7	10	7	10	0.00
06/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	81982	80538	81982	80538	0.00
06/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
06/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	102437	100989	102437	100989	0.00
06/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	939	1031	939	1031	0.00
06/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	101297	99813	101297	99813	0.00
06/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	123437	121989	123437	121989	0.00
06/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	391	435	391	435	0.00
06/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	121457	119925	121457	119925	0.00
06/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167121	165673	167121	165673	0.00
06/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	144993	143545	144993	143545	0.00
06/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	49	57	49	57	0.00
06/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	164166	162597	164166	162597	0.00
06/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	147	166	147	166	0.00
06/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	142461	140904	142461	140904	0.00
06/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50852	51970	50852	51970	0.00
06/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19053	18611	19053	18611	0.00
06/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	56874	57993	56874	57993	0.00
06/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	23986	23490	23986	23490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R207 On 01-February-07			Bond Future	8.5300	8.5050	90.5040	90.6991	0.00
06/10/2006	R207 On 03-May-07			Bond Future	8.5200	8.4870	92.5465	92.7472	0.00
06/10/2006	R207 On 02-August-07			Bond Future	8.5000	8.4670	90.9967	91.1957	0.00
06/10/2006	R207 On 02-November-06			Bond Future	8.5500	8.5190	92.1200	92.3094	0.00
06/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16445	17490	16445	17490	0.00
06/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18758	17852	18758	17852	0.00
06/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	23369	24455	23369	24455	0.00
06/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24444	23522	24444	23522	0.00
06/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	28311	29399	28311	29399	0.00
06/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	27957	27054	27957	27054	0.00
06/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	7022	8053	7022	8053	0.00
06/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10304	9440	10304	9440	0.00
06/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	8729	9887	8729	9887	0.00
06/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8366	7630	8366	7630	0.00
06/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14801	15782	14801	15782	0.00
06/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	20743	19773	20743	19773	0.00
06/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	5551	6452	5551	6452	0.00
06/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12497	11504	12497	11504	0.00
06/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9304	10032	9304	10032	0.00
06/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	29964	28742	29964	28742	0.00
06/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1785	2214	1785	2214	0.00
06/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	23596	22131	23596	22131	0.00
06/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18199	19307	18199	19307	0.00
06/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16901	16059	16901	16059	0.00
06/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	22027	23259	22027	23259	0.00
06/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13568	12849	13568	12849	0.00
06/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	30849	32121	30849	32121	0.00
06/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17738	17002	17738	17002	0.00
06/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	35703	36946	35703	36946	0.00
06/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21306	20559	21306	20559	0.00
06/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	12842	14234	12842	14234	0.00
06/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5249	4747	5249	4747	0.00
06/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	26268	27616	26268	27616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10726	10123	10726	10123	0.00
06/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17813	19392	17813	19392	0.00
06/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3070	2755	3070	2755	0.00
06/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	32900	34216	32900	34216	0.00
06/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16290	15599	16290	15599	0.00
06/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	37699	38980	37699	38980	0.00
06/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	19838	19128	19838	19128	0.00
06/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	35020	36380	35020	36380	0.00
06/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	14929	14282	14929	14282	0.00
06/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	39751	41069	39751	41069	0.00
06/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18444	17771	18444	17771	0.00
06/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	20060	21231	20060	21231	0.00
06/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	15172	14392	15172	14392	0.00
06/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	10671	11951	10671	11951	0.00
06/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6683	6069	6683	6069	0.00
06/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4692	5141	4692	5141	0.00
06/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44209	42707	44209	42707	0.00
06/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	264	365	264	365	0.00
06/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	41125	39331	41125	39331	0.00
06/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2082	2324	2082	2324	0.00
06/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60980	59270	60980	59270	0.00
06/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	21	33	21	33	0.00
06/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	60469	58587	60469	58587	0.00
06/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	804	916	804	916	0.00
06/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	79623	77784	79623	77784	0.00
06/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
06/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	80591	78698	80591	78698	0.00
06/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	101305	99411	101305	99411	0.00
06/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	268	312	268	312	0.00
06/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	99565	97659	99565	97659	0.00
06/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	76	91	76	91	0.00
06/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	120428	118492	120428	118492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	122610	120716	122610	120716	0.00
06/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	144525	142631	144525	142631	0.00
06/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	32849	34679	32849	34679	0.00
06/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	571	508	571	508	0.00
06/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	18	22	18	22	0.00
06/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	142017	140071	142017	140071	0.00
06/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38468	40063	38468	40063	0.00
06/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5549	5193	5549	5193	0.00
06/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	4	5	4	5	0.00
06/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	164262	162312	164262	162312	0.00
06/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	44144	45663	44144	45663	0.00
06/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10315	9827	10315	9827	0.00
06/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	48494	49950	48494	49950	0.00
06/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13582	13047	13582	13047	0.00
06/10/2006	TRTI On 02-November-06			Index Future	233.5900	233.7680	233.5850	233.7680	500.00
09/10/2006	CRDI On 02-November-06			Index Future	102.2900	102.2390	102.2920	102.2390	10.00
09/10/2006	GOVI On 01-February-07			jGovi	241.2900	241.2130	241.2910	241.2130	0.00
09/10/2006	GOVI On 03-May-07			jGovi	246.6600	246.5830	246.6620	246.5830	0.00
09/10/2006	GOVI On 02-August-07			jGovi	252.5000	252.5970	252.4980	252.5970	0.00
09/10/2006	GOVI On 02-November-06			jGovi	236.4000	236.3190	236.3980	236.3190	901.00
09/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	113165	112421	113165	112421	0.00
09/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	255	291	255	291	0.00
09/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	118047	117347	118047	117347	0.00
09/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1427	1517	1427	1517	0.00
09/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	123239	124217	123239	124217	0.00
09/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3259	3247	3259	3247	0.00
09/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	64015	63255	64015	63255	0.00
09/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	35	65	35	65	0.00
09/10/2006	J153 On 31-August-10			jSwap	9.1500	9.1290	0.0547	0.0540	0.00
09/10/2006	J157 On 15-September-15			jSwap	8.9600	8.9420	0.0177	0.0188	0.00
09/10/2006	J186 On 21-December-26			jSwap	8.6800	8.6560	0.1142	0.1117	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	J194 On 28-February-08			jSwap	9.2400	9.2170	0.0240	0.0237	0.00
09/10/2006	J201 On 22-December-14			jSwap	8.9200	8.9080	0.0852	0.0843	0.00
09/10/2006	J203 On 15-September-17			jSwap	8.8900	8.8760	0.0962	0.0954	0.00
09/10/2006	J204 On 21-December-18			jSwap	8.8000	8.7890	0.0993	0.0983	0.00
09/10/2006	J207 On 15-January-20			jSwap	8.7900	8.7750	0.0625	0.0613	0.00
09/10/2006	JBAR On 21-December-05			jBar	8.5600	8.5540	0.0000	0.0000	0.00
09/10/2006	JFRA On 01-February-07			jFra	9.2900	9.2810	0.0226	0.0226	0.00
09/10/2006	JFRA On 07-February-08			jFra	9.2300	9.2220	0.0225	0.0225	0.00
09/10/2006	JFRA On 03-May-07			jFra	9.4500	9.4200	0.0230	0.0229	0.00
09/10/2006	JFRA On 02-August-07			jFra	9.4300	9.4690	0.0230	0.0231	0.00
09/10/2006	JFRA On 02-November-06			jFra	8.7800	8.7840	0.0214	0.0214	0.00
09/10/2006	JFRA On 01-November-07			jFra	9.4300	9.3610	0.0247	0.0245	0.00
09/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4366	4353	4366	4353	0.00
09/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	13	12	13	0.00
09/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25142	25203	25142	25203	0.00
09/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20913	20992	20913	20992	0.00
09/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4792	4731	4792	4731	0.00
09/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	49	54	49	54	0.00
09/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4813	4910	4813	4910	0.00
09/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	120	114	120	114	0.00
09/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4345	4352	4345	4352	0.00
09/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
09/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5249	5091	5249	5091	0.00
09/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	195	217	195	217	0.00
09/10/2006	JN02 On 01-February-07			jNote	9.2700	9.2610	0.1684	0.1682	0.00
09/10/2006	JN02 On 03-May-07			jNote	9.2300	9.2230	0.1677	0.1676	0.00
09/10/2006	JN02 On 02-August-07			jNote	9.1600	9.1580	0.1666	0.1665	0.00
09/10/2006	JN02 On 02-November-06			jNote	9.2400	9.2260	0.1681	0.1678	0.00
09/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13831	13842	13831	13842	0.00
09/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8857	9102	8857	9102	0.00
09/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14832	14852	14832	14852	0.00
09/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15143	15345	15143	15345	0.00
09/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17225	17272	17225	17272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18809	18947	18809	18947	0.00
09/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36214	35952	36214	35952	0.00
09/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	7	15	7	15	0.00
09/10/2006	JN05 On 01-February-07			jNote	9.0300	9.0130	0.3595	0.3590	0.00
09/10/2006	JN05 On 03-May-07			jNote	9.0000	8.9850	0.3587	0.3581	0.00
09/10/2006	JN05 On 02-August-07			jNote	8.9600	8.9470	0.3576	0.3570	0.00
09/10/2006	JN05 On 02-November-06			jNote	9.0300	9.0100	0.3596	0.3590	0.00
09/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	7418	7291	7418	7291	0.00
09/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	16140	16732	16140	16732	0.00
09/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	10646	10472	10646	10472	0.00
09/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	20489	21036	20489	21036	0.00
09/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	12959	12781	12959	12781	0.00
09/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	24369	24874	24369	24874	0.00
09/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	70749	70131	70749	70131	0.00
09/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
09/10/2006	JN10 On 01-February-07			jNote	8.8300	8.8180	0.5795	0.5792	0.00
09/10/2006	JN10 On 03-May-07			jNote	8.8000	8.7900	0.5784	0.5781	0.00
09/10/2006	JN10 On 02-August-07			jNote	8.7700	8.7560	0.5771	0.5768	0.00
09/10/2006	JN10 On 02-November-06			jNote	8.8400	8.8250	0.5801	0.5797	0.00
09/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	6502	6413	6502	6413	0.00
09/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	17796	18370	17796	18370	0.00
09/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	9412	9279	9412	9279	0.00
09/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	22560	23092	22560	23092	0.00
09/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	11458	11307	11458	11307	0.00
09/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	26866	27381	26866	27381	0.00
09/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	104064	103462	104064	103462	0.00
09/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
09/10/2006	JROD On 31-January-07			jRod	8.2700	8.2870	0.0015	0.0019	0.00
09/10/2006	JROD On 28-February-07			jRod	8.5200	8.5420	0.0027	0.0031	0.00
09/10/2006	JROD On 30-March-07			jRod	8.7800	8.8040	0.0039	0.0044	0.00
09/10/2006	JROD On 30-April-07			jRod	8.5800	8.5950	0.0044	0.0048	0.00
09/10/2006	JROD On 31-May-07			jRod	8.7700	8.7960	0.0058	0.0062	0.00
09/10/2006	JROD On 31-October-06			jRod	7.7000	7.7110	0.0006	0.0001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	JROD On 30-November-06			jRod	7.9800	8.0010	0.0001	0.0005	0.00
09/10/2006	JROD On 29-December-06			jRod	8.3900	8.4180	0.0011	0.0015	0.00
09/10/2006	OTHI On 02-November-06			Index Future	234.9300	234.8370	234.9250	234.8370	15.00
09/10/2006	R153 On 01-February-07			Bond Future	8.7500	8.7430	118.4646	118.4840	0.00
09/10/2006	R153 On 03-May-07			Bond Future	8.7100	8.7020	114.5325	114.5477	0.00
09/10/2006	R153 On 02-August-07			Bond Future	8.6500	8.6470	117.1305	117.1418	0.00
09/10/2006	R153 On 02-November-06			Bond Future	8.7900	8.7850	115.8175	115.8175	408.00
09/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11025	11266	11025	11266	0.00
09/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10992	11039	10992	11039	0.00
09/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14140	14320	14140	14320	0.00
09/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14353	14381	14353	14381	0.00
09/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18184	18331	18184	18331	0.00
09/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16796	16830	16796	16830	0.00
09/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	4457	4761	4457	4761	0.00
09/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5665	5969	5665	5969	0.00
09/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15462	15603	15462	15603	0.00
09/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19752	19780	19752	19780	0.00
09/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	7874	8090	7874	8090	0.00
09/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14351	14373	14351	14373	0.00
09/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11347	11515	11347	11515	0.00
09/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	17665	17681	17665	17681	0.00
09/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	1907	2152	1907	2152	0.00
09/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10048	10293	10048	10293	0.00
09/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6522	6723	6522	6723	0.00
09/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16272	16278	16272	16278	0.00
09/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1483	1704	1483	1704	0.00
09/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11366	11587	11366	11587	0.00
09/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	15825	16086	15825	16086	0.00
09/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7722	7788	7722	7788	0.00
09/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	14900	15082	14900	15082	0.00
09/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13593	13623	13593	13623	0.00
09/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15684	15868	15684	15868	0.00
09/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12860	12893	12860	12893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18907	19055	18907	19055	0.00
09/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	16106	16141	16106	16141	0.00
09/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19647	19797	19647	19797	0.00
09/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15435	15471	15435	15471	0.00
09/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	9691	9962	9691	9962	0.00
09/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2308	2578	2308	2578	0.00
09/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7181	7390	7181	7390	0.00
09/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15293	15307	15293	15307	0.00
09/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	319	414	319	414	0.00
09/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18960	19055	18960	19055	101.00
09/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1134	1329	1134	1329	0.00
09/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12761	12956	12761	12956	0.00
09/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4269	4434	4269	4434	0.00
09/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20600	20571	20600	20571	0.00
09/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2291	2409	2291	2409	0.00
09/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26918	26841	26918	26841	0.00
09/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	40	62	40	62	0.00
09/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	27526	27548	27526	27548	0.00
09/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1081	1155	1081	1155	0.00
09/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34080	33959	34080	33959	0.00
09/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3	5	3	5	0.00
09/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36419	36421	36419	36421	0.00
09/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	509	553	509	553	0.00
09/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41957	41806	41957	41806	0.00
09/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45434	45434	45434	45434	0.00
09/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	219	243	219	243	0.00
09/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50194	50023	50194	50023	0.00
09/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54540	54540	54540	54540	0.00
09/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	86	97	86	97	0.00
09/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58667	58484	58667	58484	0.00
09/10/2006	R153 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
09/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63734	63734	63734	63734	0.00
09/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	10	12	10	12	0.00
09/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	76044	75851	76044	75851	0.00
09/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	31	35	31	35	0.00
09/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	67298	67108	67298	67108	0.00
09/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	21446	21715	21446	21715	0.00
09/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5345	5420	5345	5420	0.00
09/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	73019	73019	73019	73019	0.00
09/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82395	82395	82395	82395	0.00
09/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	16664	16831	16664	16831	0.00
09/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	772	939	772	939	0.00
09/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19061	19253	19061	19253	0.00
09/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	10195	10235	10195	10235	0.00
09/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	22776	22929	22776	22929	0.00
09/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12941	12981	12941	12981	0.00
09/10/2006	R157 On 01-February-07			Bond Future	8.6700	8.6620	134.1907	134.2687	0.00
09/10/2006	R157 On 03-May-07			Bond Future	8.6500	8.6390	130.3889	130.4583	0.00
09/10/2006	R157 On 02-August-07			Bond Future	8.6200	8.6100	133.3443	133.4122	0.00
09/10/2006	R157 On 02-November-06			Bond Future	8.6800	8.6800	131.3062	131.3062	49.00
09/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	23130	23831	23130	23831	0.00
09/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24763	24684	24763	24684	0.00
09/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	33209	33805	33209	33805	0.00
09/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29676	29579	29676	29579	0.00
09/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41309	41868	41309	41868	0.00
09/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35896	35777	35896	35777	0.00
09/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	9448	10083	9448	10083	20.00
09/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	11628	12263	11628	12263	20.00
09/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	34788	35310	34788	35310	0.00
09/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42964	42807	42964	42807	0.00
09/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4732	5043	4732	5043	250.00
09/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	61171	60701	61171	60701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14949	15535	14949	15535	150.00
09/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	34512	34317	34512	34317	0.00
09/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	19611	20269	19611	20269	0.00
09/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	28376	28253	28376	28253	0.00
09/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	66691	67560	66691	67560	0.00
09/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6457	6546	6457	6546	150.00
09/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	26653	27200	26653	27200	0.00
09/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	37049	36902	37049	36902	0.00
09/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	7803	8423	7803	8423	0.00
09/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	13625	14245	13625	14245	0.00
09/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4018	4531	4018	4531	0.00
09/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20854	21367	20854	21367	0.00
09/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	21331	22011	21331	22011	0.00
09/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26523	26423	26523	26423	0.00
09/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	13316	13948	13316	13948	0.00
09/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8250	8882	8250	8882	0.00
09/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	26959	27698	26959	27698	0.00
09/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21513	21471	21513	21471	0.00
09/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	34984	35592	34984	35592	0.00
09/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	28001	27914	28001	27914	0.00
09/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	43042	43610	43042	43610	0.00
09/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	34263	34151	34263	34151	0.00
09/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	36814	37432	36814	37432	0.00
09/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	26392	26316	26392	26316	0.00
09/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	30438	30957	30438	30957	0.00
09/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	18303	18143	18303	18143	0.00
09/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	37938	38748	37938	38748	0.00
09/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	15022	15051	15022	15051	0.00
09/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	44653	45309	44653	45309	0.00
09/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20603	20564	20603	20564	0.00
09/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	25995	26469	25995	26469	0.00
09/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3055	3529	3055	3529	0.00
09/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6352	6945	6352	6945	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	15832	16425	15832	16425	0.00
09/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	16	29	16	29	0.00
09/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69945	69958	69945	69958	171.00
09/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5092	5649	5092	5649	0.00
09/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18243	18800	18243	18800	100.00
09/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17971	18606	17971	18606	0.00
09/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	30322	30176	30322	30176	0.00
09/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11036	11541	11036	11541	0.00
09/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	41517	41242	41517	41242	0.00
09/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1298	1595	1298	1595	0.00
09/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	33015	33312	33015	33312	0.00
09/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	199	287	199	287	0.00
09/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50840	50928	50840	50928	0.00
09/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6184	6550	6184	6550	0.00
09/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	55137	54723	55137	54723	0.00
09/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3042	3275	3042	3275	0.00
09/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70815	70268	70815	70268	0.00
09/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
09/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	89592	89593	89592	89593	0.00
09/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1478	1619	1478	1619	0.00
09/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88427	87788	88427	87788	0.00
09/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	109634	109634	109634	109634	0.00
09/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	656	733	656	733	0.00
09/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	107144	106441	107144	106441	0.00
09/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150898	150898	150898	150898	0.00
09/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	130067	130067	130067	130067	0.00
09/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	41409	41663	41409	41663	0.00
09/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	929	1182	929	1182	0.00
09/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	57916	58016	57916	58016	0.00
09/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	224	323	224	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	74628	74659	74628	74659	0.00
09/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	45	75	45	75	0.00
09/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	264	302	264	302	0.00
09/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126664	125921	126664	125921	0.00
09/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	50370	51221	50370	51221	0.00
09/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10304	10374	10304	10374	0.00
09/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	63894	64762	63894	64762	0.00
09/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6991	7078	6991	7078	0.00
09/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	78117	78986	78117	78986	0.00
09/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4684	4773	4684	4773	0.00
09/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	52308	52915	52308	52915	0.00
09/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26870	26798	26870	26798	0.00
09/10/2006	R186 On 01-February-07			Bond Future	8.3800	8.3610	121.7273	121.8939	0.00
09/10/2006	R186 On 03-May-07			Bond Future	8.3600	8.3400	124.4820	124.6480	0.00
09/10/2006	R186 On 02-August-07			Bond Future	8.3300	8.3170	121.9847	122.1612	0.00
09/10/2006	R186 On 02-November-06			Bond Future	8.3900	8.3750	124.3046	124.4718	29.00
09/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	30528	31773	30528	31773	0.00
09/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	39002	38582	39002	38582	0.00
09/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	43458	44617	43458	44617	0.00
09/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	55151	54651	55151	54651	0.00
09/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	53207	54381	53207	54381	0.00
09/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	62406	61815	62406	61815	0.00
09/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	10680	12266	10680	12266	0.00
09/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	20766	20681	20766	20681	0.00
09/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	25291	26436	25291	26436	0.00
09/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	45056	44536	45056	44536	0.00
09/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	6703	8004	6703	8004	0.00
09/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	28150	27779	28150	27779	0.00
09/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	42732	44150	42732	44150	0.00
09/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	29100	28852	29100	28852	0.00
09/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	54043	55318	54043	55318	0.00
09/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	43611	43225	43611	43225	0.00
09/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	63793	65070	63793	65070	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	51005	50517	51005	50517	0.00
09/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	22389	24344	22389	24344	0.00
09/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	10236	10519	10236	10519	0.00
09/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	59809	61136	59809	61136	0.00
09/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	38544	38211	38544	38211	0.00
09/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	66599	67901	66599	67901	0.00
09/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	48410	47946	48410	47946	0.00
09/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	69467	70793	69467	70793	0.00
09/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	45913	45474	45913	45474	0.00
09/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	59789	61357	59789	61357	0.00
09/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19386	19288	19386	19288	0.00
09/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	42458	44456	42458	44456	0.00
09/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3380	3707	3380	3707	0.00
09/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	72216	73636	72216	73636	0.00
09/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	29735	29494	29735	29494	0.00
09/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	81525	82939	81525	82939	0.00
09/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	36881	36530	36881	36530	0.00
09/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	27782	28977	27782	28977	0.00
09/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	41882	41411	41882	41411	0.00
09/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	8514	9963	8514	9963	0.00
09/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	24261	24037	24261	24037	0.00
09/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	16664	17592	16664	17592	0.00
09/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	59499	58762	59499	58762	0.00
09/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2112	2803	2112	2803	0.00
09/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	46775	45794	46775	45794	0.00
09/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	8916	9561	8916	9561	0.00
09/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	81532	80512	81532	80512	0.00
09/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	296	478	296	478	0.00
09/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	74937	73447	74937	73447	0.00
09/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4109	4497	4109	4497	0.00
09/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	107597	106320	107597	106320	0.00
09/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	20	44	20	44	0.00
09/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	105748	104099	105748	104099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1824	2040	1824	2040	0.00
09/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	137324	135874	137324	135874	0.00
09/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	3	1	3	0.00
09/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	137971	136300	137971	136300	0.00
09/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	719	824	719	824	0.00
09/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	169418	167858	169418	167858	0.00
09/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	171420	169748	171420	169748	0.00
09/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	249	294	249	294	0.00
09/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	203388	201767	203388	201767	0.00
09/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	206130	204458	206130	204458	0.00
09/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	65973	67832	65973	67832	0.00
09/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	906	1092	906	1092	0.00
09/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	242158	240486	242158	240486	0.00
09/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	75	92	75	92	0.00
09/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	238948	237299	238948	237299	0.00
09/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	78998	80659	78998	80659	0.00
09/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12747	12742	12747	12742	0.00
09/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	56888	58189	56888	58189	0.00
09/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	41020	40661	41020	40661	0.00
09/10/2006	R194 On 01-February-07			Bond Future	9.1400	9.1340	105.2303	105.2373	0.00
09/10/2006	R194 On 03-May-07			Bond Future	9.1200	9.1140	102.5249	102.5280	0.00
09/10/2006	R194 On 02-August-07			Bond Future	9.0500	9.0450	104.8491	104.8502	0.00
09/10/2006	R194 On 02-November-06			Bond Future	9.0800	9.0730	102.9656	102.9754	0.00
09/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2140	2209	2140	2209	0.00
09/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6050	6049	6050	6049	0.00
09/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4659	4710	4659	4710	0.00
09/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5185	5205	5185	5205	0.00
09/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6045	6081	6045	6081	0.00
09/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	6029	6054	6029	6054	0.00
09/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	206	266	206	266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6115	6078	6115	6078	0.00
09/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	5911	5947	5911	5947	0.00
09/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6166	6191	6166	6191	0.00
09/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4296	4346	4296	4346	0.00
09/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5597	5616	5597	5616	0.00
09/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5779	5814	5779	5814	0.00
09/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6306	6331	6306	6331	0.00
09/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4475	4526	4475	4526	0.00
09/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5389	5408	5389	5408	0.00
09/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3628	3675	3628	3675	0.00
09/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6481	6497	6481	6497	0.00
09/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5268	5303	5268	5303	0.00
09/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6884	6908	6884	6908	0.00
09/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1778	1842	1778	1842	0.00
09/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6692	6686	6692	6686	0.00
09/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5441	5493	5441	5493	0.00
09/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4421	4442	4421	4442	0.00
09/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1954	2020	1954	2020	0.00
09/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6366	6362	6366	6362	0.00
09/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1314	1368	1314	1368	0.00
09/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7736	7721	7736	7721	0.00
09/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	105	144	105	144	0.00
09/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7250	7191	7250	7191	0.00
09/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	149	198	149	198	0.00
09/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6676	6627	6676	6627	0.00
09/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	734	773	734	773	0.00
09/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9678	9647	9678	9647	0.00
09/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	13	22	13	22	0.00
09/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10254	10165	10254	10165	0.00
09/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1	2	1	2	0.00
09/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13351	13254	13351	13254	0.00
09/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	366	391	366	391	0.00
09/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11840	11796	11840	11796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16473	16375	16473	16375	0.00
09/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	158	172	158	172	0.00
09/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14173	14117	14173	14117	0.00
09/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	73	81	73	81	0.00
09/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16637	16575	16637	16575	0.00
09/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19610	19512	19610	19512	0.00
09/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	31	35	31	35	0.00
09/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19155	19089	19155	19089	0.00
09/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22760	22662	22760	22662	0.00
09/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	12	14	12	14	0.00
09/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21704	21636	21704	21636	0.00
09/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25923	25825	25923	25825	0.00
09/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	5	5	5	5	0.00
09/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24275	24206	24275	24206	0.00
09/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	29100	29002	29100	29002	0.00
09/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38714	38617	38714	38617	0.00
09/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35496	35398	35496	35398	0.00
09/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32291	32193	32291	32193	0.00
09/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	32063	31994	32063	31994	0.00
09/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	1	0	1	0.00
09/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29456	29387	29456	29387	0.00
09/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
09/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26860	26790	26860	26790	0.00
09/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6601	6637	6601	6637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5499	5524	5499	5524	0.00
09/10/2006	R201 On 01-February-07			Bond Future	8.6600	8.6420	101.6294	101.7198	0.00
09/10/2006	R201 On 03-May-07			Bond Future	8.6400	8.6200	103.9273	104.0157	0.00
09/10/2006	R201 On 02-August-07			Bond Future	8.6100	8.5940	101.8586	101.9451	0.00
09/10/2006	R201 On 02-November-06			Bond Future	8.6700	8.6530	103.7714	103.8636	26.00
09/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	18248	18947	18248	18947	0.00
09/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18700	18495	18700	18495	0.00
09/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27296	27956	27296	27956	0.00
09/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23769	23544	23769	23544	0.00
09/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27250	27821	27250	27821	0.00
09/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	33215	32922	33215	32922	0.00
09/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	7827	8788	7827	8788	0.00
09/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	8922	8961	8922	8961	0.00
09/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	15436	16087	15436	16087	0.00
09/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21554	21302	21554	21302	0.00
09/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22032	22631	22032	22631	0.00
09/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29581	29295	29581	29295	0.00
09/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5312	6150	5312	6150	0.00
09/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	12200	12115	12200	12115	0.00
09/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	14128	14754	14128	14754	0.00
09/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	23095	22818	23095	22818	0.00
09/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4283	5048	4283	5048	0.00
09/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	14084	13926	14084	13926	0.00
09/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	16809	17485	16809	17485	0.00
09/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	20089	19862	20089	19862	0.00
09/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6492	7396	6492	7396	0.00
09/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10479	10460	10479	10460	0.00
09/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	32465	33085	32465	33085	0.00
09/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27618	27373	27618	27373	0.00
09/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	21314	22057	21314	22057	0.00
09/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	16139	15978	16139	15978	0.00
09/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	28719	29392	28719	29392	0.00
09/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22447	22236	22447	22236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	33854	34486	33854	34486	0.00
09/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	26326	26092	26326	26092	0.00
09/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	10952	11999	10952	11999	0.00
09/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	6297	6422	6297	6422	0.00
09/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30184	30871	30184	30871	0.00
09/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	21176	20979	21176	20979	0.00
09/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35276	35919	35276	35919	0.00
09/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	25077	24854	25077	24854	0.00
09/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	30183	31013	30183	31013	0.00
09/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	11118	11045	11118	11045	0.00
09/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	36449	37187	36449	37187	0.00
09/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16596	16449	16596	16449	0.00
09/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	21162	22270	21162	22270	0.00
09/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2315	2501	2315	2501	0.00
09/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8637	9126	8637	9126	0.00
09/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	32003	31588	32003	31588	0.00
09/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1141	1516	1141	1516	0.00
09/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25667	25119	25667	25119	0.00
09/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	189	301	189	301	0.00
09/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	39715	38904	39715	38904	0.00
09/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4759	5104	4759	5104	0.00
09/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42786	42228	42786	42228	0.00
09/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2328	2544	2328	2544	0.00
09/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	55283	54595	55283	54595	0.00
09/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	18	36	18	36	0.00
09/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54824	53920	54824	53920	0.00
09/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1	3	1	3	0.00
09/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70374	69453	70374	69453	0.00
09/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1113	1240	1113	1240	0.00
09/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	69268	68492	69268	68492	0.00
09/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	86233	85310	86233	85310	0.00
09/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	484	552	484	552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84119	83283	84119	83283	0.00
09/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	191	223	191	223	0.00
09/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	99588	98717	99588	98717	0.00
09/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	102391	101468	102391	101468	0.00
09/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118853	117931	118853	117931	0.00
09/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	33481	34527	33481	34527	0.00
09/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	701	824	701	824	0.00
09/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	68	82	68	82	0.00
09/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115518	114628	115518	114628	0.00
09/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	40226	41113	40226	41113	0.00
09/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7517	7500	7517	7500	0.00
09/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	41290	41975	41290	41975	0.00
09/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20495	20315	20495	20315	0.00
09/10/2006	R203 On 01-February-07			Bond Future	8.6000	8.5840	100.8983	100.9727	0.00
09/10/2006	R203 On 03-May-07			Bond Future	8.5700	8.5630	98.9983	99.0718	0.00
09/10/2006	R203 On 02-August-07			Bond Future	8.5500	8.5380	101.2462	101.3121	0.00
09/10/2006	R203 On 02-November-06			Bond Future	8.6000	8.5930	98.7246	98.8000	0.00
09/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16104	16693	16104	16693	0.00
09/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15766	15611	15766	15611	0.00
09/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	18594	19095	18594	19095	0.00
09/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23551	23318	23551	23318	0.00
09/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24168	24624	24168	24624	0.00
09/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27339	27136	27339	27136	0.00
09/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7076	7895	7076	7895	0.00
09/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7350	7415	7350	7415	0.00
09/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14483	15048	14483	15048	0.00
09/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17532	17352	17532	17352	0.00
09/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	5521	6278	5521	6278	0.00
09/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	9230	9234	9230	9234	0.00
09/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	12969	13507	12969	13507	0.00
09/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	19420	19214	19420	19214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4213	4897	4213	4897	0.00
09/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11374	11303	11374	11303	0.00
09/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6969	7362	6969	7362	0.00
09/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30667	30317	30667	30317	0.00
09/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	25287	25860	25287	25860	0.00
09/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16923	16761	16923	16761	0.00
09/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	8881	9746	8881	9746	0.00
09/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5736	5847	5736	5847	0.00
09/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21597	22252	21597	22252	0.00
09/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	11193	11103	11193	11103	0.00
09/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	30840	31347	30840	31347	0.00
09/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20888	20735	20888	20735	0.00
09/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	13210	14121	13210	14121	0.00
09/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	3275	3432	3275	3432	0.00
09/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	27150	27739	27150	27739	0.00
09/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15493	15346	15493	15346	0.00
09/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	32655	33173	32655	33173	0.00
09/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19457	19317	19457	19317	0.00
09/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	29086	29689	29086	29689	0.00
09/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	14150	14019	14150	14019	0.00
09/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	34526	35056	34526	35056	0.00
09/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	18098	17969	18098	17969	0.00
09/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17831	18444	17831	18444	0.00
09/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	14122	13991	14122	13991	0.00
09/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	32683	33410	32683	33410	0.00
09/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5806	5788	5806	5788	0.00
09/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	752	1021	752	1021	0.00
09/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	25413	24928	25413	24928	0.00
09/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3304	3554	3304	3554	0.00
09/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	44652	44158	44652	44158	0.00
09/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	66	115	66	115	0.00
09/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	42644	41938	42644	41938	0.00
09/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1364	1500	1364	1500	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	60775	60167	60775	60167	0.00
09/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	3	6	3	6	0.00
09/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	60924	60174	60924	60174	0.00
09/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	485	548	485	548	0.00
09/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	78383	77702	78383	77702	0.00
09/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	79704	78950	79704	78950	0.00
09/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	147	171	147	171	0.00
09/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	96967	96247	96967	96247	0.00
09/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	98937	98183	98937	98183	0.00
09/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	118633	117879	118633	117879	0.00
09/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	159462	158708	159462	158708	0.00
09/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138804	138050	138804	138050	0.00
09/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
09/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	156314	155570	156314	155570	0.00
09/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8	10	8	10	0.00
09/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	136023	135281	136023	135281	0.00
09/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	38	45	38	45	0.00
09/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	116226	115490	116226	115490	0.00
09/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	37514	38169	37514	38169	0.00
09/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9612	9532	9612	9532	0.00
09/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	42550	43120	42550	43120	0.00
09/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13342	13252	13342	13252	0.00
09/10/2006	R204 On 01-February-07			Bond Future	8.5700	8.5610	96.8150	96.8865	0.00
09/10/2006	R204 On 03-May-07			Bond Future	8.5500	8.5410	99.0021	99.0800	0.00
09/10/2006	R204 On 02-August-07			Bond Future	8.5300	8.5200	97.2013	97.2714	0.00
09/10/2006	R204 On 02-November-06			Bond Future	8.5800	8.5720	98.6904	98.7627	0.00
09/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	22672	23336	22672	23336	0.00
09/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	24175	24124	24175	24124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	31027	31655	31027	31655	0.00
09/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34717	34566	34717	34566	0.00
09/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	37635	38189	37635	38189	0.00
09/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39740	39593	39740	39593	0.00
09/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	9110	10073	9110	10073	0.00
09/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11426	11666	11426	11666	0.00
09/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	20861	21506	20861	21506	0.00
09/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25956	25885	25956	25885	0.00
09/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	7487	8396	7487	8396	0.00
09/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13437	13623	13437	13623	0.00
09/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	13164	13694	13164	13694	0.00
09/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	36493	36308	36493	36308	0.00
09/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2212	2737	2212	2737	0.00
09/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	26614	26416	26614	26416	0.00
09/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	24561	25243	24561	25243	0.00
09/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22490	22457	22490	22457	0.00
09/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	10929	11934	10929	11934	0.00
09/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9630	9912	9630	9912	0.00
09/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	30674	31403	30674	31403	0.00
09/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	17989	18002	17989	18002	0.00
09/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	38069	38746	38069	38746	0.00
09/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27669	27567	27669	27567	0.00
09/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44596	45187	44596	45187	0.00
09/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32784	32674	32784	32674	0.00
09/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	17493	18553	17493	18553	0.00
09/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5458	5795	5458	5795	0.00
09/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	39957	40645	39957	40645	0.00
09/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	26078	25987	26078	25987	0.00
09/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46439	47039	46439	47039	0.00
09/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	31189	31088	31189	31088	0.00
09/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	41894	42593	41894	42593	0.00
09/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24553	24473	24553	24473	0.00
09/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	48322	48930	48322	48930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29652	29559	29652	29559	0.00
09/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	26526	27225	26526	27225	0.00
09/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20899	20883	20899	20883	0.00
09/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	12939	13974	12939	13974	0.00
09/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	8043	8355	8043	8355	0.00
09/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	42342	43123	42342	43123	0.00
09/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12318	12384	12318	12384	0.00
09/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	31388	32372	31388	32372	0.00
09/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	1821	2082	1821	2082	0.00
09/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	406	587	406	587	0.00
09/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43740	43199	43740	43199	0.00
09/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7525	7921	7525	7921	0.00
09/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	49555	49236	49555	49236	0.00
09/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3818	4081	3818	4081	0.00
09/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	65030	64578	65030	64578	0.00
09/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	42	76	42	76	0.00
09/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	62804	62115	62804	62115	0.00
09/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1886	2050	1886	2050	0.00
09/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	82774	82222	82774	82222	0.00
09/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	3	7	3	7	0.00
09/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	82701	81982	82701	81982	0.00
09/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	103159	102437	103159	102437	0.00
09/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	848	939	848	939	0.00
09/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	101921	101297	101921	101297	0.00
09/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	124160	123437	124160	123437	0.00
09/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	345	391	345	391	0.00
09/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	122127	121457	122127	121457	0.00
09/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167844	167121	167844	167121	0.00
09/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	145716	144993	145716	144993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	41	49	41	49	0.00
09/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	164874	164166	164874	164166	0.00
09/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	126	147	126	147	0.00
09/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	143156	142461	143156	142461	0.00
09/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50116	50852	50116	50852	0.00
09/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19097	19053	19097	19053	0.00
09/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	56236	56874	56236	56874	0.00
09/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	24049	23986	24049	23986	0.00
09/10/2006	R207 On 01-February-07			Bond Future	8.5400	8.5320	90.4247	90.5040	0.00
09/10/2006	R207 On 03-May-07			Bond Future	8.5300	8.5150	92.4678	92.5465	0.00
09/10/2006	R207 On 02-August-07			Bond Future	8.5100	8.4950	90.9186	90.9967	0.00
09/10/2006	R207 On 02-November-06			Bond Future	8.5600	8.5450	92.0473	92.1200	0.00
09/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	17564	18199	17564	18199	0.00
09/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	17059	16901	17059	16901	0.00
09/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	22801	23369	22801	23369	0.00
09/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24663	24444	24663	24444	0.00
09/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	27768	28311	27768	28311	0.00
09/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	28194	27957	28194	27957	0.00
09/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7874	8729	7874	8729	0.00
09/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8237	8366	8237	8366	0.00
09/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15836	16445	15836	16445	0.00
09/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18942	18758	18942	18758	0.00
09/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6224	7022	6224	7022	0.00
09/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10232	10304	10232	10304	0.00
09/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14219	14801	14219	14801	0.00
09/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	20954	20743	20954	20743	0.00
09/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4822	5551	4822	5551	0.00
09/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12495	12497	12495	12497	0.00
09/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8843	9304	8843	9304	0.00
09/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	30297	29964	30297	29964	0.00
09/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1393	1785	1393	1785	0.00
09/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	23931	23596	23931	23596	0.00
09/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	21345	22027	21345	22027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13679	13568	13679	13568	0.00
09/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	30212	30849	30212	30849	0.00
09/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17887	17738	17887	17738	0.00
09/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	35102	35703	35102	35703	0.00
09/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21486	21306	21486	21306	0.00
09/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	11919	12842	11919	12842	0.00
09/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5053	5249	5053	5249	0.00
09/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25546	26268	25546	26268	0.00
09/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10797	10726	10797	10726	0.00
09/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	16879	17813	16879	17813	0.00
09/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2863	3070	2863	3070	0.00
09/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	32248	32900	32248	32900	0.00
09/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16424	16290	16424	16290	0.00
09/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	37084	37699	37084	37699	0.00
09/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	20004	19838	20004	19838	0.00
09/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	34354	35020	34354	35020	0.00
09/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	15049	14929	15049	14929	0.00
09/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	39124	39751	39124	39751	0.00
09/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18597	18444	18597	18444	0.00
09/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	19400	20060	19400	20060	0.00
09/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	15306	15172	15306	15172	0.00
09/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9774	10671	9774	10671	0.00
09/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6513	6683	6513	6683	0.00
09/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4385	4692	4385	4692	0.00
09/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44695	44209	44695	44209	0.00
09/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	168	264	168	264	0.00
09/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	41755	41125	41755	41125	0.00
09/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1906	2082	1906	2082	0.00
09/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	61597	60980	61597	60980	0.00
09/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	10	21	10	21	0.00
09/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	61185	60469	61185	60469	0.00
09/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	718	804	718	804	0.00
09/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	80330	79623	80330	79623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
09/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	81317	80591	81317	80591	0.00
09/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	102032	101305	102032	101305	0.00
09/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	232	268	232	268	0.00
09/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	100323	99565	100323	99565	0.00
09/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	64	76	64	76	0.00
09/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	121208	120428	121208	120428	0.00
09/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	123337	122610	123337	122610	0.00
09/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	145252	144525	145252	144525	0.00
09/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	32022	32849	32022	32849	0.00
09/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	472	571	472	571	0.00
09/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	15	18	15	18	0.00
09/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	142807	142017	142807	142017	0.00
09/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37682	38468	37682	38468	0.00
09/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5556	5549	5556	5549	0.00
09/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	4	3	4	0.00
09/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	165054	164262	165054	164262	0.00
09/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	43428	44144	43428	44144	0.00
09/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10386	10315	10386	10315	0.00
09/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	47822	48494	47822	48494	0.00
09/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13690	13582	13690	13582	0.00
09/10/2006	TRTI On 02-November-06			Index Future	233.6600	233.5850	233.6630	233.5850	500.00
10/10/2006	CRDI On 02-November-06			Index Future	102.3400	102.2920	102.3380	102.2920	10.00
10/10/2006	GOVI On 01-February-07			jGovi	241.4600	241.2910	241.4560	241.2910	0.00
10/10/2006	GOVI On 03-May-07			jGovi	246.8300	246.6620	246.8290	246.6620	0.00
10/10/2006	GOVI On 02-August-07			jGovi	252.6300	252.4980	252.6320	252.4980	0.00
10/10/2006	GOVI On 02-November-06			jGovi	236.5600	236.3980	236.5600	236.3980	901.00
10/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	114786	113165	114786	113165	0.00
10/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	226	255	226	255	0.00
10/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	119623	118047	119623	118047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1333	1427	1333	1427	0.00
10/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	124452	123239	124452	123239	0.00
10/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3132	3259	3132	3259	0.00
10/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	65623	64015	65623	64015	0.00
10/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	23	35	23	35	0.00
10/10/2006	J153 On 31-August-10			jSwap	9.1200	9.1490	0.0539	0.0547	0.00
10/10/2006	J157 On 15-September-15			jSwap	8.9400	8.9600	0.0187	0.0177	0.00
10/10/2006	J186 On 21-December-26			jSwap	8.6700	8.6830	0.1130	0.1142	0.00
10/10/2006	J194 On 28-February-08			jSwap	9.2400	9.2400	0.0241	0.0240	0.00
10/10/2006	J201 On 22-December-14			jSwap	8.9100	8.9220	0.0846	0.0852	0.00
10/10/2006	J203 On 15-September-17			jSwap	8.8800	8.8880	0.0958	0.0962	0.00
10/10/2006	J204 On 21-December-18			jSwap	8.8000	8.8030	0.0988	0.0993	0.00
10/10/2006	J207 On 15-January-20			jSwap	8.7800	8.7910	0.0618	0.0625	0.00
10/10/2006	JBAR On 21-December-05			jBar	0.0000	8.5630	0.0000	0.0000	0.00
10/10/2006	JFRA On 01-February-07			jFra	9.2700	9.2870	0.0226	0.0226	0.00
10/10/2006	JFRA On 07-February-08			jFra	9.2500	9.2290	0.0225	0.0225	0.00
10/10/2006	JFRA On 03-May-07			jFra	9.4600	9.4470	0.0231	0.0230	0.00
10/10/2006	JFRA On 02-August-07			jFra	9.4700	9.4270	0.0231	0.0230	0.00
10/10/2006	JFRA On 02-November-06			jFra	8.7800	8.7810	0.0214	0.0214	0.00
10/10/2006	JFRA On 01-November-07			jFra	9.4100	9.4300	0.0246	0.0247	0.00
10/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4325	4366	4325	4366	0.00
10/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	12	12	12	0.00
10/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25138	25142	25138	25142	0.00
10/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20870	20913	20870	20913	0.00
10/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4828	4792	4828	4792	0.00
10/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	47	49	47	49	0.00
10/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4909	4813	4909	4813	0.00
10/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	111	120	111	120	0.00
10/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4343	4345	4343	4345	0.00
10/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
10/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5211	5249	5211	5249	0.00
10/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	198	195	198	195	0.00
10/10/2006	JN02 On 01-February-07			jNote	9.2700	9.2740	0.1684	0.1684	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	JN02 On 03-May-07			jNote	9.2200	9.2330	0.1676	0.1677	0.00
10/10/2006	JN02 On 02-August-07			jNote	9.1400	9.1630	0.1662	0.1666	0.00
10/10/2006	JN02 On 02-November-06			jNote	9.2400	9.2410	0.1681	0.1681	0.00
10/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13742	13831	13742	13831	0.00
10/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8841	8857	8841	8857	0.00
10/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14716	14832	14716	14832	0.00
10/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15190	15143	15190	15143	0.00
10/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17022	17225	17022	17225	0.00
10/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18970	18809	18970	18809	0.00
10/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	36265	36214	36265	36214	0.00
10/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	6	7	6	7	0.00
10/10/2006	JN05 On 01-February-07			jNote	9.0100	9.0310	0.3587	0.3595	0.00
10/10/2006	JN05 On 03-May-07			jNote	8.9800	9.0030	0.3578	0.3587	0.00
10/10/2006	JN05 On 02-August-07			jNote	8.9400	8.9640	0.3567	0.3576	0.00
10/10/2006	JN05 On 02-November-06			jNote	9.0000	9.0260	0.3588	0.3596	0.00
10/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	6991	7418	6991	7418	0.00
10/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	16752	16140	16752	16140	0.00
10/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	10210	10646	10210	10646	0.00
10/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	21094	20489	21094	20489	0.00
10/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	12509	12959	12509	12959	0.00
10/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	25004	24369	25004	24369	0.00
10/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	69821	70749	69821	70749	0.00
10/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
10/10/2006	JN10 On 01-February-07			jNote	8.8200	8.8280	0.5794	0.5795	0.00
10/10/2006	JN10 On 03-May-07			jNote	8.7900	8.8000	0.5783	0.5784	0.00
10/10/2006	JN10 On 02-August-07			jNote	8.7600	8.7660	0.5770	0.5771	0.00
10/10/2006	JN10 On 02-November-06			jNote	8.8300	8.8350	0.5799	0.5801	0.00
10/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	6256	6502	6256	6502	0.00
10/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	18149	17796	18149	17796	0.00
10/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	9211	9412	9211	9412	0.00
10/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	22828	22560	22828	22560	0.00
10/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	11237	11458	11237	11458	0.00
10/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	27184	26866	27184	26866	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	103544	104064	103544	104064	0.00
10/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
10/10/2006	JROD On 31-January-07			jRod	8.2700	8.2730	0.0015	0.0015	0.00
10/10/2006	JROD On 28-February-07			jRod	8.5200	8.5230	0.0027	0.0027	0.00
10/10/2006	JROD On 30-March-07			jRod	8.7800	8.7800	0.0039	0.0039	0.00
10/10/2006	JROD On 30-April-07			jRod	8.5700	8.5750	0.0044	0.0044	0.00
10/10/2006	JROD On 31-May-07			jRod	8.7700	8.7740	0.0057	0.0058	0.00
10/10/2006	JROD On 31-October-06			jRod	7.6900	7.6960	0.0006	0.0006	0.00
10/10/2006	JROD On 30-November-06			jRod	7.9700	7.9780	0.0001	0.0001	0.00
10/10/2006	JROD On 29-December-06			jRod	8.3900	8.3940	0.0011	0.0011	0.00
10/10/2006	OTHI On 02-November-06			Index Future	235.0200	234.9250	235.0200	234.9250	15.00
10/10/2006	R153 On 01-February-07			Bond Future	8.7400	8.7490	118.5035	118.4646	0.00
10/10/2006	R153 On 03-May-07			Bond Future	8.6900	8.7070	114.5720	114.5325	0.00
10/10/2006	R153 On 02-August-07			Bond Future	8.6400	8.6510	117.1645	117.1305	0.00
10/10/2006	R153 On 02-November-06			Bond Future	8.7800	8.7850	115.8520	115.8175	408.00
10/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11175	11025	11175	11025	0.00
10/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10753	10992	10753	10992	0.00
10/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	14306	14140	14306	14140	0.00
10/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14123	14353	14123	14353	0.00
10/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	18332	18184	18332	18184	0.00
10/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16604	16796	16604	16796	0.00
10/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	4513	4457	4513	4457	0.00
10/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5376	5665	5376	5665	0.00
10/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15593	15462	15593	15462	0.00
10/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19543	19752	19543	19752	0.00
10/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	7988	7874	7988	7874	0.00
10/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14077	14351	14077	14351	0.00
10/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11486	11347	11486	11347	0.00
10/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	17408	17665	17408	17665	0.00
10/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	1912	1907	1912	1907	0.00
10/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9708	10048	9708	10048	0.00
10/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6620	6522	6620	6522	0.00
10/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15981	16272	15981	16272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1482	1483	1482	1483	0.00
10/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11019	11366	11019	11366	0.00
10/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	16019	15825	16019	15825	0.00
10/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7527	7722	7527	7722	0.00
10/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	15072	14900	15072	14900	0.00
10/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13370	13593	13370	13593	0.00
10/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15863	15684	15863	15684	0.00
10/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12644	12860	12644	12860	0.00
10/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	19060	18907	19060	18907	0.00
10/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	15918	16106	15918	16106	0.00
10/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19804	19647	19804	19647	0.00
10/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15252	15435	15252	15435	0.00
10/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	9849	9691	9849	9691	0.00
10/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	2121	2308	2121	2308	0.00
10/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7287	7181	7287	7181	0.00
10/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15010	15293	15010	15293	0.00
10/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	309	319	309	319	0.00
10/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18606	18960	18606	18960	101.00
10/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1128	1134	1128	1134	0.00
10/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12410	12761	12410	12761	0.00
10/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4337	4269	4337	4269	0.00
10/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20280	20600	20280	20600	0.00
10/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2330	2291	2330	2291	0.00
10/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26568	26918	26568	26918	0.00
10/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	37	40	37	40	0.00
10/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	27178	27526	27178	27526	0.00
10/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1100	1081	1100	1081	0.00
10/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33710	34080	33710	34080	0.00
10/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2	3	2	3	0.00
10/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36073	36419	36073	36419	0.00
10/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	518	509	518	509	0.00
10/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41577	41957	41577	41957	0.00
10/10/2006	R153 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
10/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45089	45434	45089	45434	0.00
10/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	223	219	223	219	0.00
10/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49809	50194	49809	50194	0.00
10/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54195	54540	54195	54540	0.00
10/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	87	86	87	86	0.00
10/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58279	58667	58279	58667	0.00
10/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63389	63734	63389	63734	0.00
10/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	10	10	10	10	0.00
10/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75655	76044	75655	76044	0.00
10/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	31	31	31	31	0.00
10/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66909	67298	66909	67298	0.00
10/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	21681	21446	21681	21446	0.00
10/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5191	5345	5191	5345	0.00
10/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	72674	73019	72674	73019	0.00
10/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82050	82395	82050	82395	0.00
10/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	16917	16664	16917	16664	0.00
10/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	679	772	679	772	0.00
10/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	19268	19061	19268	19061	0.00
10/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	10006	10195	10006	10195	0.00
10/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	22951	22776	22951	22776	0.00
10/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	12776	12941	12776	12941	0.00
10/10/2006	R157 On 01-February-07			Bond Future	8.6600	8.6730	134.2687	134.1907	0.00
10/10/2006	R157 On 03-May-07			Bond Future	8.6400	8.6490	130.4653	130.3889	0.00
10/10/2006	R157 On 02-August-07			Bond Future	8.6100	8.6200	133.4190	133.3443	0.00
10/10/2006	R157 On 02-November-06			Bond Future	8.6700	8.6800	131.3788	131.3062	49.00
10/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	23417	23130	23417	23130	0.00
10/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24269	24763	24269	24763	0.00
10/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	33539	33209	33539	33209	0.00
10/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29242	29676	29242	29676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	41646	41309	41646	41309	0.00
10/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35487	35896	35487	35896	0.00
10/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	9573	9448	9573	9448	20.00
10/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	11027	11628	11027	11628	20.00
10/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	35083	34788	35083	34788	0.00
10/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	42513	42964	42513	42964	0.00
10/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4801	4732	4801	4732	250.00
10/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	60459	61171	60459	61171	0.00
10/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	15149	14949	15149	14949	150.00
10/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	33931	34512	33931	34512	0.00
10/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	19862	19611	19862	19611	0.00
10/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	27846	28376	27846	28376	0.00
10/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	67262	66691	67262	66691	0.00
10/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6248	6457	6248	6457	150.00
10/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	26929	26653	26929	26653	0.00
10/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	36561	37049	36561	37049	0.00
10/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	7893	7803	7893	7803	0.00
10/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	12989	13625	12989	13625	0.00
10/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	4032	4018	4032	4018	0.00
10/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	20142	20854	20142	20854	0.00
10/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	21600	21331	21600	21331	0.00
10/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26011	26523	26011	26523	0.00
10/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	13523	13316	13523	13316	0.00
10/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	7731	8250	7731	8250	0.00
10/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	27282	26959	27282	26959	0.00
10/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21055	21513	21055	21513	0.00
10/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	35328	34984	35328	34984	0.00
10/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27581	28001	27581	28001	0.00
10/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	43390	43042	43390	43042	0.00
10/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	33864	34263	33864	34263	0.00
10/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	37171	36814	37171	36814	0.00
10/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	25986	26392	25986	26392	0.00
10/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	30840	30438	30840	30438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	17959	18303	17959	18303	0.00
10/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	38349	37938	38349	37938	0.00
10/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	14652	15022	14652	15022	0.00
10/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	45066	44653	45066	44653	0.00
10/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20251	20603	20251	20603	0.00
10/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	26424	25995	26424	25995	0.00
10/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	2758	3055	2758	3055	0.00
10/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6411	6352	6411	6352	0.00
10/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	15165	15832	15165	15832	0.00
10/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	14	16	14	16	0.00
10/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69217	69945	69217	69945	171.00
10/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5126	5092	5126	5092	0.00
10/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	17551	18243	17551	18243	100.00
10/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	18205	17971	18205	17971	0.00
10/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	29775	30322	29775	30322	0.00
10/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11189	11036	11189	11036	0.00
10/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	40890	41517	40890	41517	0.00
10/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1278	1298	1278	1298	0.00
10/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32270	33015	32270	33015	0.00
10/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	188	199	188	199	0.00
10/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50103	50840	50103	50840	0.00
10/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6273	6184	6273	6184	0.00
10/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	54446	55137	54446	55137	0.00
10/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3086	3042	3086	3042	0.00
10/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70079	70815	70079	70815	0.00
10/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	88866	89592	88866	89592	0.00
10/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1498	1478	1498	1478	0.00
10/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	87667	88427	87667	88427	0.00
10/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	108908	109634	108908	109634	0.00
10/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	663	656	663	656	0.00
10/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	106372	107144	106372	107144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	150172	150898	150172	150898	0.00
10/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	129341	130067	129341	130067	0.00
10/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	42006	41409	42006	41409	0.00
10/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	800	929	800	929	0.00
10/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58600	57916	58600	57916	0.00
10/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	182	224	182	224	0.00
10/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	75343	74628	75343	74628	0.00
10/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	34	45	34	45	0.00
10/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	267	264	267	264	0.00
10/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	125886	126664	125886	126664	0.00
10/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	50861	50370	50861	50370	0.00
10/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10014	10304	10014	10304	0.00
10/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	64453	63894	64453	63894	0.00
10/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6769	6991	6769	6991	0.00
10/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	78732	78117	78732	78117	0.00
10/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4519	4684	4519	4684	0.00
10/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	52709	52308	52709	52308	0.00
10/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26524	26870	26524	26870	0.00
10/10/2006	R186 On 01-February-07			Bond Future	8.3600	8.3760	121.8939	121.7273	0.00
10/10/2006	R186 On 03-May-07			Bond Future	8.3400	8.3550	124.6590	124.4820	0.00
10/10/2006	R186 On 02-August-07			Bond Future	8.3200	8.3330	122.1612	121.9847	0.00
10/10/2006	R186 On 02-November-06			Bond Future	8.3800	8.3900	124.4718	124.3046	29.00
10/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	31175	30528	31175	30528	0.00
10/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	37984	39002	37984	39002	0.00
10/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	54911	54043	54911	54043	0.00
10/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	42707	43611	42707	43611	0.00
10/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	53994	53207	53994	53207	0.00
10/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	61428	62406	61428	62406	0.00
10/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	11053	10680	11053	10680	0.00
10/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	19467	20766	19467	20766	0.00
10/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	44197	43458	44197	43458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	54120	55151	54120	55151	0.00
10/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	25855	25291	25855	25291	0.00
10/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	43955	45056	43955	45056	0.00
10/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	6925	6703	6925	6703	0.00
10/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	26700	28150	26700	28150	0.00
10/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	43544	42732	43544	42732	0.00
10/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	28246	29100	28246	29100	0.00
10/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	64688	63793	64688	63793	0.00
10/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	50135	51005	50135	51005	0.00
10/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	23146	22389	23146	22389	0.00
10/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	9321	10236	9321	10236	0.00
10/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	60741	59809	60741	59809	0.00
10/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	37705	38544	37705	38544	0.00
10/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	67521	66599	67521	66599	0.00
10/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	47567	48410	47567	48410	0.00
10/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	70416	69467	70416	69467	0.00
10/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	45097	45913	45097	45913	0.00
10/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	60796	59789	60796	59789	0.00
10/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	18728	19386	18728	19386	0.00
10/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	43680	42458	43680	42458	0.00
10/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	2931	3380	2931	3380	0.00
10/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	73274	72216	73274	72216	0.00
10/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	29022	29735	29022	29735	0.00
10/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	82579	81525	82579	81525	0.00
10/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	36171	36881	36171	36881	0.00
10/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	28388	27782	28388	27782	0.00
10/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	40822	41882	40822	41882	0.00
10/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	8807	8514	8807	8514	0.00
10/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	22882	24261	22882	24261	0.00
10/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	17070	16664	17070	16664	0.00
10/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	58240	59499	58240	59499	0.00
10/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	2159	2112	2159	2112	0.00
10/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	45149	46775	45149	46775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	9156	8916	9156	8916	0.00
10/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	80107	81532	80107	81532	0.00
10/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	293	296	293	296	0.00
10/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	73262	74937	73262	74937	0.00
10/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	4230	4109	4230	4109	0.00
10/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	106053	107597	106053	107597	0.00
10/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	19	20	19	20	0.00
10/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	104074	105748	104074	105748	0.00
10/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1879	1824	1879	1824	0.00
10/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	135713	137324	135713	137324	0.00
10/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	136298	137971	136298	137971	0.00
10/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	740	719	740	719	0.00
10/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	167774	169418	167774	169418	0.00
10/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	169748	171420	169748	171420	0.00
10/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	256	249	256	249	0.00
10/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	201729	203388	201729	203388	0.00
10/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204458	206130	204458	206130	0.00
10/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	67479	65973	67479	65973	0.00
10/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	740	906	740	906	0.00
10/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240486	242158	240486	242158	0.00
10/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	77	75	77	75	0.00
10/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	237285	238948	237285	238948	0.00
10/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	80173	78998	80173	78998	0.00
10/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12255	12747	12255	12747	0.00
10/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	57788	56888	57788	56888	0.00
10/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	40149	41020	40149	41020	0.00
10/10/2006	R194 On 01-February-07			Bond Future	9.1200	9.1410	105.2473	105.2303	0.00
10/10/2006	R194 On 03-May-07			Bond Future	9.1000	9.1180	102.5419	102.5249	0.00
10/10/2006	R194 On 02-August-07			Bond Future	9.0200	9.0470	104.8621	104.8491	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0810	102.9791	102.9656	0.00
10/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2183	2140	2183	2140	0.00
10/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5924	6050	5924	6050	0.00
10/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4730	4659	4730	4659	0.00
10/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5086	5185	5086	5185	0.00
10/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6101	6045	6101	6045	0.00
10/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5954	6029	5954	6029	0.00
10/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	202	206	202	206	0.00
10/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5978	6115	5978	6115	0.00
10/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	5966	5911	5966	5911	0.00
10/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6091	6166	6091	6166	0.00
10/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4363	4296	4363	4296	0.00
10/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5494	5597	5494	5597	0.00
10/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5832	5779	5832	5779	0.00
10/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6229	6306	6229	6306	0.00
10/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4544	4475	4544	4475	0.00
10/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5288	5389	5288	5389	0.00
10/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3686	3628	3686	3628	0.00
10/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6369	6481	6369	6481	0.00
10/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5318	5268	5318	5268	0.00
10/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6804	6884	6804	6884	0.00
10/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1816	1778	1816	1778	0.00
10/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6560	6692	6560	6692	0.00
10/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5521	5441	5521	5441	0.00
10/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4330	4421	4330	4421	0.00
10/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1994	1954	1994	1954	0.00
10/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6236	6366	6236	6366	0.00
10/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1343	1314	1343	1314	0.00
10/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7595	7736	7595	7736	0.00
10/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	102	105	102	105	0.00
10/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7112	7250	7112	7250	0.00
10/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	145	149	145	149	0.00
10/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6538	6676	6538	6676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	752	734	752	734	0.00
10/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9526	9678	9526	9678	0.00
10/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	12	13	12	13	0.00
10/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10118	10254	10118	10254	0.00
10/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13216	13351	13216	13351	0.00
10/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	375	366	375	366	0.00
10/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11680	11840	11680	11840	0.00
10/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16339	16473	16339	16473	0.00
10/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	163	158	163	158	0.00
10/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14008	14173	14008	14173	0.00
10/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	75	73	75	73	0.00
10/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16470	16637	16470	16637	0.00
10/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19475	19610	19475	19610	0.00
10/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	32	31	32	31	0.00
10/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18986	19155	18986	19155	0.00
10/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22625	22760	22625	22760	0.00
10/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	13	12	13	12	0.00
10/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21535	21704	21535	21704	0.00
10/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25788	25923	25788	25923	0.00
10/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	5	5	5	5	0.00
10/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24105	24275	24105	24275	0.00
10/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28966	29100	28966	29100	0.00
10/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38580	38714	38580	38714	0.00
10/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35361	35496	35361	35496	0.00
10/10/2006	R194 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
10/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32156	32291	32156	32291	0.00
10/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31894	32063	31894	32063	0.00
10/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29287	29456	29287	29456	0.00
10/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
10/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26690	26860	26690	26860	0.00
10/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6660	6601	6660	6601	0.00
10/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5428	5499	5428	5499	0.00
10/10/2006	R201 On 01-February-07			Bond Future	8.6400	8.6580	101.7198	101.6294	0.00
10/10/2006	R201 On 03-May-07			Bond Future	8.6200	8.6360	104.0213	103.9273	0.00
10/10/2006	R201 On 02-August-07			Bond Future	8.5900	8.6100	101.9505	101.8586	0.00
10/10/2006	R201 On 02-November-06			Bond Future	8.6500	8.6690	103.8579	103.7714	26.00
10/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	18627	18248	18627	18248	0.00
10/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18176	18700	18176	18700	0.00
10/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27739	27296	27739	27296	0.00
10/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23272	23769	23272	23769	0.00
10/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	32914	32465	32914	32465	0.00
10/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27147	27618	27147	27618	0.00
10/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	8076	7827	8076	7827	0.00
10/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	8306	8922	8306	8922	0.00
10/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27645	27250	27645	27250	0.00
10/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	32692	33215	32692	33215	0.00
10/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	15772	15436	15772	15436	0.00
10/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	20987	21554	20987	21554	0.00
10/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	22410	22032	22410	22032	0.00
10/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29019	29581	29019	29581	0.00
10/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	5475	5312	5475	5312	0.00
10/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	11498	12200	11498	12200	0.00
10/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	14442	14128	14442	14128	0.00
10/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22506	23095	22506	23095	0.00
10/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4409	4283	4409	4283	0.00
10/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	13345	14084	13345	14084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	17167	16809	17167	16809	0.00
10/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	19544	20089	19544	20089	0.00
10/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6696	6492	6696	6492	0.00
10/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	9818	10479	9818	10479	0.00
10/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	21737	21314	21737	21314	0.00
10/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15659	16139	15659	16139	0.00
10/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	29178	28719	29178	28719	0.00
10/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	21966	22447	21966	22447	0.00
10/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	34316	33854	34316	33854	0.00
10/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	25869	26326	25869	26326	0.00
10/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	11299	10952	11299	10952	0.00
10/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	5779	6297	5779	6297	0.00
10/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30659	30184	30659	30184	0.00
10/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	20712	21176	20712	21176	0.00
10/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35751	35276	35751	35276	0.00
10/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24633	25077	24633	25077	0.00
10/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	30709	30183	30709	30183	0.00
10/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	10740	11118	10740	11118	0.00
10/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	36990	36449	36990	36449	0.00
10/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16197	16596	16197	16596	0.00
10/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	21747	21162	21747	21162	0.00
10/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2035	2315	2035	2315	0.00
10/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8851	8637	8851	8637	0.00
10/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31314	32003	31314	32003	0.00
10/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1159	1141	1159	1141	0.00
10/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	24820	25667	24820	25667	0.00
10/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	187	189	187	189	0.00
10/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	38847	39715	38847	39715	0.00
10/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4889	4759	4889	4759	0.00
10/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42013	42786	42013	42786	0.00
10/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2397	2328	2397	2328	0.00
10/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54449	55283	54449	55283	0.00
10/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	17	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53958	54824	53958	54824	0.00
10/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	69509	70374	69509	70374	0.00
10/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1147	1113	1147	1113	0.00
10/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	68399	69268	68399	69268	0.00
10/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	85368	86233	85368	86233	0.00
10/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	499	484	499	484	0.00
10/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	83230	84119	83230	84119	0.00
10/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	197	191	197	191	0.00
10/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98691	99588	98691	99588	0.00
10/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	101526	102391	101526	102391	0.00
10/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117988	118853	117988	118853	0.00
10/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	34229	33481	34229	33481	0.00
10/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	584	701	584	701	0.00
10/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	70	68	70	68	0.00
10/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	114616	115518	114616	115518	0.00
10/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	40841	40226	40841	40226	0.00
10/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7229	7517	7229	7517	0.00
10/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	41817	41290	41817	41290	0.00
10/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20104	20495	20104	20495	0.00
10/10/2006	R203 On 01-February-07			Bond Future	8.5800	8.5950	100.9727	100.8983	0.00
10/10/2006	R203 On 03-May-07			Bond Future	8.5600	8.5740	99.0784	98.9983	0.00
10/10/2006	R203 On 02-August-07			Bond Future	8.5400	8.5480	101.3187	101.2462	0.00
10/10/2006	R203 On 02-November-06			Bond Future	8.5900	8.6040	98.8000	98.7246	0.00
10/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16418	16104	16418	16104	0.00
10/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15336	15766	15336	15766	0.00
10/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	18925	18594	18925	18594	0.00
10/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23080	23551	23080	23551	0.00
10/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24484	24168	24484	24168	0.00
10/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	26930	27339	26930	27339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7305	7076	7305	7076	0.00
10/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	6825	7350	6825	7350	0.00
10/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14772	14483	14772	14483	0.00
10/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17076	17532	17076	17532	0.00
10/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	5695	5521	5695	5521	0.00
10/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	8651	9230	8651	9230	0.00
10/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13233	12969	13233	12969	0.00
10/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	18940	19420	18940	19420	0.00
10/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	4340	4213	4340	4213	0.00
10/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	10746	11374	10746	11374	0.00
10/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7124	6969	7124	6969	0.00
10/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30079	30667	30079	30667	0.00
10/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	25700	25287	25700	25287	0.00
10/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16534	16923	16534	16923	0.00
10/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	9171	8881	9171	8881	0.00
10/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5272	5736	5272	5736	0.00
10/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21988	21597	21988	21597	0.00
10/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	10839	11193	10839	11193	0.00
10/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	31216	30840	31216	30840	0.00
10/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20538	20888	20538	20888	0.00
10/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	13626	13210	13626	13210	0.00
10/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	2937	3275	2937	3275	0.00
10/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	27583	27150	27583	27150	0.00
10/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15124	15493	15124	15493	0.00
10/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	33045	32655	33045	32655	0.00
10/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19122	19457	19122	19457	0.00
10/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	29539	29086	29539	29086	0.00
10/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	13802	14150	13802	14150	0.00
10/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	34931	34526	34931	34526	0.00
10/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17778	18098	17778	18098	0.00
10/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18170	17831	18170	17831	0.00
10/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13717	14122	13717	14122	0.00
10/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33196	32683	33196	32683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5575	5806	5575	5806	0.00
10/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	759	752	759	752	0.00
10/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24666	25413	24666	25413	0.00
10/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3381	3304	3381	3304	0.00
10/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43986	44652	43986	44652	0.00
10/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	64	66	64	66	0.00
10/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	41887	42644	41887	42644	0.00
10/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1397	1364	1397	1364	0.00
10/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	60064	60775	60064	60775	0.00
10/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	2	3	2	3	0.00
10/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	60170	60924	60170	60924	0.00
10/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	496	485	496	485	0.00
10/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	77650	78383	77650	78383	0.00
10/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	78950	79704	78950	79704	0.00
10/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	150	147	150	147	0.00
10/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	96226	96967	96226	96967	0.00
10/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	98183	98937	98183	98937	0.00
10/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	117879	118633	117879	118633	0.00
10/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	158708	159462	158708	159462	0.00
10/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138050	138804	138050	138804	0.00
10/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	155570	156314	155570	156314	0.00
10/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8	8	8	8	0.00
10/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	135279	136023	135279	136023	0.00
10/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	38	38	38	38	0.00
10/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	115483	116226	115483	116226	0.00
10/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	38046	37514	38046	37514	0.00
10/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9342	9612	9342	9612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	43013	42550	43013	42550	0.00
10/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13080	13342	13080	13342	0.00
10/10/2006	R204 On 01-February-07			Bond Future	8.5600	8.5710	96.8865	96.8150	0.00
10/10/2006	R204 On 03-May-07			Bond Future	8.5400	8.5520	99.0800	99.0021	0.00
10/10/2006	R204 On 02-August-07			Bond Future	8.5200	8.5300	97.2784	97.2013	0.00
10/10/2006	R204 On 02-November-06			Bond Future	8.5700	8.5820	98.7627	98.6904	0.00
10/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	22931	22672	22931	22672	0.00
10/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	23718	24175	23718	24175	0.00
10/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	31337	31027	31337	31027	0.00
10/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34248	34717	34248	34717	0.00
10/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	37965	37635	37965	37635	0.00
10/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39299	39740	39299	39740	0.00
10/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	11098	10929	11098	10929	0.00
10/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9075	9630	9075	9630	0.00
10/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	9239	9110	9239	9110	0.00
10/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	10832	11426	10832	11426	0.00
10/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	21103	20861	21103	20861	0.00
10/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25483	25956	25483	25956	0.00
10/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	7580	7487	7580	7487	0.00
10/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	12807	13437	12807	13437	0.00
10/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	13326	13164	13326	13164	0.00
10/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	35939	36493	35939	36493	0.00
10/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2203	2212	2203	2212	0.00
10/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	25882	26614	25882	26614	0.00
10/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	24837	24561	24837	24561	0.00
10/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22051	22490	22051	22490	0.00
10/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	31001	30674	31001	30674	0.00
10/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	17600	17989	17600	17989	0.00
10/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	38433	38069	38433	38069	0.00
10/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27255	27669	27255	27669	0.00
10/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44971	44596	44971	44596	0.00
10/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32388	32784	32388	32784	0.00
10/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	17797	17493	17797	17493	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5039	5458	5039	5458	0.00
10/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	40335	39957	40335	39957	0.00
10/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	25677	26078	25677	26078	0.00
10/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46826	46439	46826	46439	0.00
10/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	30805	31189	30805	31189	0.00
10/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	42286	41894	42286	41894	0.00
10/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24166	24553	24166	24553	0.00
10/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	48720	48322	48720	48322	0.00
10/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29279	29652	29279	29652	0.00
10/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	26819	26526	26819	26526	0.00
10/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20477	20899	20477	20899	0.00
10/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	13150	12939	13150	12939	0.00
10/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	7531	8043	7531	8043	0.00
10/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	42749	42342	42749	42342	0.00
10/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12010	12318	12010	12318	0.00
10/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	31900	31388	31900	31388	0.00
10/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	1610	1821	1610	1821	0.00
10/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	390	406	390	406	0.00
10/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43002	43740	43002	43740	0.00
10/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7621	7525	7621	7525	0.00
10/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	48936	49555	48936	49555	0.00
10/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3867	3818	3867	3818	0.00
10/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	64364	65030	64364	65030	0.00
10/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	38	42	38	42	0.00
10/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	62077	62804	62077	62804	0.00
10/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1908	1886	1908	1886	0.00
10/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	82081	82774	82081	82774	0.00
10/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	2	3	2	3	0.00
10/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	81978	82701	81978	82701	0.00
10/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	102436	103159	102436	103159	0.00
10/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	856	848	856	848	0.00
10/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	101214	101921	101214	101921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	123437	124160	123437	124160	0.00
10/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	347	345	347	345	0.00
10/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	121414	122127	121414	122127	0.00
10/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167121	167844	167121	167844	0.00
10/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	144993	145716	144993	145716	0.00
10/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	41	41	41	41	0.00
10/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	164158	164874	164158	164874	0.00
10/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	127	126	127	126	0.00
10/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	142441	143156	142441	143156	0.00
10/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	50562	50116	50562	50116	0.00
10/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	18764	19097	18764	19097	0.00
10/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	56679	56236	56679	56236	0.00
10/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	23721	24049	23721	24049	0.00
10/10/2006	R207 On 01-February-07			Bond Future	8.5300	8.5430	90.5040	90.4247	0.00
10/10/2006	R207 On 03-May-07			Bond Future	8.5200	8.5260	92.5465	92.4678	0.00
10/10/2006	R207 On 02-August-07			Bond Future	8.5000	8.5060	90.9967	90.9186	0.00
10/10/2006	R207 On 02-November-06			Bond Future	8.5500	8.5550	92.1200	92.0473	0.00
10/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	17899	17564	17899	17564	0.00
10/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16602	17059	16602	17059	0.00
10/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	23139	22801	23139	22801	0.00
10/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24214	24663	24214	24663	0.00
10/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	28123	27768	28123	27768	0.00
10/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	27768	28194	27768	28194	0.00
10/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	8071	7874	8071	7874	0.00
10/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	7707	8237	7707	8237	0.00
10/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16145	15836	16145	15836	0.00
10/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	18458	18942	18458	18942	0.00
10/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6371	6224	6371	6224	0.00
10/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	9652	10232	9652	10232	0.00
10/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14502	14219	14502	14219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	20445	20954	20445	20954	0.00
10/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4926	4822	4926	4822	0.00
10/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	11872	12495	11872	12495	0.00
10/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9032	8843	9032	8843	0.00
10/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	29692	30297	29692	30297	0.00
10/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1400	1393	1400	1393	0.00
10/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	23211	23931	23211	23931	0.00
10/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	21734	21345	21734	21345	0.00
10/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13275	13679	13275	13679	0.00
10/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	30627	30212	30627	30212	0.00
10/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	17515	17887	17515	17887	0.00
10/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	35520	35102	35520	35102	0.00
10/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21124	21486	21124	21486	0.00
10/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	12230	11919	12230	11919	0.00
10/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4637	5053	4637	5053	0.00
10/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25989	25546	25989	25546	0.00
10/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10447	10797	10447	10797	0.00
10/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17309	16879	17309	16879	0.00
10/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2566	2863	2566	2863	0.00
10/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	32681	32248	32681	32248	0.00
10/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16071	16424	16071	16424	0.00
10/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	37518	37084	37518	37084	0.00
10/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	19657	20004	19657	20004	0.00
10/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	34806	34354	34806	34354	0.00
10/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	14715	15049	14715	15049	0.00
10/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	39574	39124	39574	39124	0.00
10/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18266	18597	18266	18597	0.00
10/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	19762	19400	19762	19400	0.00
10/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	14875	15306	14875	15306	0.00
10/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	10027	9774	10027	9774	0.00
10/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6038	6513	6038	6513	0.00
10/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4485	4385	4485	4385	0.00
10/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44002	44695	44002	44695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	162	168	162	168	0.00
10/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	41022	41755	41022	41755	0.00
10/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1951	1906	1951	1906	0.00
10/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60848	61597	60848	61597	0.00
10/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	9	10	9	10	0.00
10/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	60457	61185	60457	61185	0.00
10/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	734	718	734	718	0.00
10/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	79553	80330	79553	80330	0.00
10/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	80590	81317	80590	81317	0.00
10/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	101305	102032	101305	102032	0.00
10/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	237	232	237	232	0.00
10/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	99534	100323	99534	100323	0.00
10/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	65	64	65	64	0.00
10/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	120416	121208	120416	121208	0.00
10/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	122610	123337	122610	123337	0.00
10/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	144525	145252	144525	145252	0.00
10/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	32667	32022	32667	32022	0.00
10/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	390	472	390	472	0.00
10/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	15	15	15	15	0.00
10/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	142014	142807	142014	142807	0.00
10/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38249	37682	38249	37682	0.00
10/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5330	5556	5330	5556	0.00
10/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
10/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	164261	165054	164261	165054	0.00
10/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	43953	43428	43953	43428	0.00
10/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10124	10386	10124	10386	0.00
10/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	48332	47822	48332	47822	0.00
10/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13419	13690	13419	13690	0.00
10/10/2006	TRTI On 02-November-06			Index Future	233.8200	233.6630	233.8220	233.6630	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	CRDI On 02-November-06			Index Future	102.2300	102.3380	102.2270	102.3380	10.00
11/10/2006	GOVI On 01-February-07			jGovi	241.1100	241.4560	241.1110	241.4560	0.00
11/10/2006	GOVI On 03-May-07			jGovi	246.4700	246.8290	246.4730	246.8290	0.00
11/10/2006	GOVI On 02-August-07			jGovi	252.4400	252.6320	252.4430	252.6320	0.00
11/10/2006	GOVI On 02-November-06			jGovi	236.2300	236.5600	236.2260	236.5600	901.00
11/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	111374	114786	111374	114786	0.00
11/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	264	226	264	226	0.00
11/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	116213	119623	116213	119623	0.00
11/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	1483	1333	1483	1333	0.00
11/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	122689	124452	122689	124452	0.00
11/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	3259	3132	3259	3132	0.00
11/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	62289	65623	62289	65623	0.00
11/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	29	23	29	23	0.00
11/10/2006	J153 On 31-August-10			jSwap	9.1500	9.1240	0.0547	0.0539	0.00
11/10/2006	J157 On 15-September-15			jSwap	8.9600	8.9440	0.0176	0.0187	0.00
11/10/2006	J186 On 21-December-26			jSwap	8.6700	8.6690	0.1132	0.1130	0.00
11/10/2006	J194 On 28-February-08			jSwap	9.2300	9.2410	0.0239	0.0241	0.00
11/10/2006	J201 On 22-December-14			jSwap	8.9200	8.9110	0.0852	0.0846	0.00
11/10/2006	J203 On 15-September-17			jSwap	8.9000	8.8810	0.0969	0.0958	0.00
11/10/2006	J204 On 21-December-18			jSwap	8.8100	8.7950	0.0998	0.0988	0.00
11/10/2006	J207 On 15-January-20			jSwap	8.7900	8.7810	0.0627	0.0618	0.00
11/10/2006	JBAR On 21-December-05			jBar	8.5800	0.0000	0.0000	0.0000	0.00
11/10/2006	JFRA On 01-February-07			jFra	9.2600	9.2700	0.0226	0.0226	0.00
11/10/2006	JFRA On 07-February-08			jFra	9.2400	9.2460	0.0225	0.0225	0.00
11/10/2006	JFRA On 03-May-07			jFra	9.4400	9.4630	0.0230	0.0231	0.00
11/10/2006	JFRA On 02-August-07			jFra	9.4700	9.4700	0.0231	0.0231	0.00
11/10/2006	JFRA On 02-November-06			jFra	8.7700	8.7800	0.0214	0.0214	0.00
11/10/2006	JFRA On 01-November-07			jFra	9.3800	9.4140	0.0246	0.0246	0.00
11/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4306	4325	4306	4325	0.00
11/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	12	12	12	0.00
11/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25101	25138	25101	25138	0.00
11/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20860	20870	20860	20870	0.00
11/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4779	4828	4779	4828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	49	47	49	47	0.00
11/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4917	4909	4917	4909	0.00
11/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	109	111	109	111	0.00
11/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4328	4343	4328	4343	0.00
11/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
11/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5133	5211	5133	5211	0.00
11/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	207	198	207	198	0.00
11/10/2006	JN02 On 01-February-07			jNote	9.2700	9.2700	0.1684	0.1684	0.00
11/10/2006	JN02 On 03-May-07			jNote	9.2400	9.2240	0.1678	0.1676	0.00
11/10/2006	JN02 On 02-August-07			jNote	9.1700	9.1430	0.1668	0.1662	0.00
11/10/2006	JN02 On 02-November-06			jNote	9.2300	9.2440	0.1678	0.1681	0.00
11/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	13674	13742	13674	13742	0.00
11/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8808	8841	8808	8841	0.00
11/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14777	14716	14777	14716	0.00
11/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15051	15190	15051	15190	0.00
11/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	17260	17022	17260	17022	0.00
11/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18644	18970	18644	18970	0.00
11/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35979	36265	35979	36265	0.00
11/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	5	6	5	6	0.00
11/10/2006	JN05 On 01-February-07			jNote	9.0300	9.0050	0.3596	0.3587	0.00
11/10/2006	JN05 On 03-May-07			jNote	9.0100	8.9770	0.3587	0.3578	0.00
11/10/2006	JN05 On 02-August-07			jNote	8.9700	8.9370	0.3576	0.3567	0.00
11/10/2006	JN05 On 02-November-06			jNote	9.0300	9.0020	0.3596	0.3588	0.00
11/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	7340	6991	7340	6991	0.00
11/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	16021	16752	16021	16752	0.00
11/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	10607	10210	10607	10210	0.00
11/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	20368	21094	20368	21094	0.00
11/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	12932	12509	12932	12509	0.00
11/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	24260	25004	24260	25004	0.00
11/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	70825	69821	70825	69821	0.00
11/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
11/10/2006	JN10 On 01-February-07			jNote	8.8400	8.8190	0.5801	0.5794	0.00
11/10/2006	JN10 On 03-May-07			jNote	8.8100	8.7930	0.5790	0.5783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	JN10 On 02-August-07			jNote	8.7800	8.7580	0.5777	0.5770	0.00
11/10/2006	JN10 On 02-November-06			jNote	8.8500	8.8260	0.5806	0.5799	0.00
11/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	6637	6256	6637	6256	0.00
11/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	17272	18149	17272	18149	0.00
11/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	9629	9211	9629	9211	0.00
11/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	21983	22828	21983	22828	0.00
11/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	11688	11237	11688	11237	0.00
11/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	26301	27184	26301	27184	0.00
11/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	104699	103544	104699	103544	0.00
11/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
11/10/2006	JROD On 31-January-07			jRod	8.2700	8.2720	0.0015	0.0015	0.00
11/10/2006	JROD On 28-February-07			jRod	8.5200	8.5220	0.0027	0.0027	0.00
11/10/2006	JROD On 30-March-07			jRod	8.7700	8.7790	0.0039	0.0039	0.00
11/10/2006	JROD On 30-April-07			jRod	8.5700	8.5740	0.0043	0.0044	0.00
11/10/2006	JROD On 31-May-07			jRod	8.7700	8.7730	0.0057	0.0057	0.00
11/10/2006	JROD On 31-October-06			jRod	7.6900	7.6920	0.0006	0.0006	0.00
11/10/2006	JROD On 30-November-06			jRod	7.9600	7.9710	0.0001	0.0001	0.00
11/10/2006	JROD On 29-December-06			jRod	8.3800	8.3880	0.0011	0.0011	0.00
11/10/2006	OTHI On 02-November-06			Index Future	234.7900	235.0200	234.7910	235.0200	15.00
11/10/2006	R153 On 01-February-07			Bond Future	8.7600	8.7370	118.4419	118.5035	0.00
11/10/2006	R153 On 03-May-07			Bond Future	8.7200	8.6940	114.5082	114.5720	0.00
11/10/2006	R153 On 02-August-07			Bond Future	8.6600	8.6390	117.0993	117.1645	0.00
11/10/2006	R153 On 02-November-06			Bond Future	8.7700	8.7750	115.8865	115.8520	408.00
11/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	10815	11175	10815	11175	0.00
11/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11009	10753	11009	10753	0.00
11/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	13948	14306	13948	14306	0.00
11/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14405	14123	14405	14123	0.00
11/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	17963	18332	17963	18332	0.00
11/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	16888	16604	16888	16604	0.00
11/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	4570	4513	4570	4513	0.00
11/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5088	5376	5088	5376	0.00
11/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	15258	15593	15258	15593	0.00
11/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	19860	19543	19860	19543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	7689	7988	7689	7988	0.00
11/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14394	14077	14394	14077	0.00
11/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	11173	11486	11173	11486	0.00
11/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	17734	17408	17734	17408	0.00
11/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	1916	1912	1916	1912	0.00
11/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9367	9708	9367	9708	0.00
11/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6353	6620	6353	6620	0.00
11/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16330	15981	16330	15981	0.00
11/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1479	1482	1479	1482	0.00
11/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10672	11019	10672	11019	0.00
11/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	15590	16019	15590	16019	0.00
11/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	7714	7527	7714	7527	0.00
11/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	14704	15072	14704	15072	0.00
11/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13641	13370	13641	13370	0.00
11/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	15484	15863	15484	15863	0.00
11/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	12904	12644	12904	12644	0.00
11/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	18683	19060	18683	19060	0.00
11/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	16193	15918	16193	15918	0.00
11/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	19419	19804	19419	19804	0.00
11/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	15518	15252	15518	15252	0.00
11/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	10012	9849	10012	9849	0.00
11/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1938	2121	1938	2121	0.00
11/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7004	7287	7004	7287	0.00
11/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15343	15010	15343	15010	0.00
11/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	299	309	299	309	0.00
11/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18251	18606	18251	18606	101.00
11/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1120	1128	1120	1128	0.00
11/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12058	12410	12058	12410	0.00
11/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4133	4337	4133	4337	0.00
11/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20692	20280	20692	20280	0.00
11/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2197	2330	2197	2330	0.00
11/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	27051	26568	27051	26568	0.00
11/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	34	37	34	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
11/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	26830	27178	26830	27178	0.00
11/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1025	1100	1025	1100	0.00
11/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34250	33710	34250	33710	0.00
11/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2	2	2	2	0.00
11/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	35728	36073	35728	36073	0.00
11/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	477	518	477	518	0.00
11/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	42152	41577	42152	41577	0.00
11/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	44744	45089	44744	45089	0.00
11/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	202	223	202	223	0.00
11/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50404	49809	50404	49809	0.00
11/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	53850	54195	53850	54195	0.00
11/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	78	87	78	87	0.00
11/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58886	58279	58886	58279	0.00
11/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	63044	63389	63044	63389	0.00
11/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	9	10	9	10	0.00
11/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	76270	75655	76270	75655	0.00
11/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	27	31	27	31	0.00
11/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	67522	66909	67522	66909	0.00
11/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	21196	21681	21196	21681	0.00
11/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	5323	5191	5323	5191	0.00
11/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	72329	72674	72329	72674	0.00
11/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	81705	82050	81705	82050	0.00
11/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	17175	16917	17175	16917	0.00
11/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	592	679	592	679	0.00
11/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	18847	19268	18847	19268	0.00
11/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	10225	10006	10225	10006	0.00
11/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	22533	22951	22533	22951	0.00
11/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	13010	12776	13010	12776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R157 On 01-February-07			Bond Future	8.6800	8.6620	134.1623	134.2687	0.00
11/10/2006	R157 On 03-May-07			Bond Future	8.6500	8.6380	130.3612	130.4653	0.00
11/10/2006	R157 On 02-August-07			Bond Future	8.6300	8.6090	133.3104	133.4190	0.00
11/10/2006	R157 On 02-November-06			Bond Future	8.7000	8.6700	131.1612	131.3788	47.00
11/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	22780	23417	22780	23417	0.00
11/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	24697	24269	24697	24269	0.00
11/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	32909	33539	32909	33539	0.00
11/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	29654	29242	29654	29242	0.00
11/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	40997	41646	40997	41646	0.00
11/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	35924	35487	35924	35487	0.00
11/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	8339	9573	8339	9573	20.00
11/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	11968	11027	11968	11027	20.00
11/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	34495	35083	34495	35083	0.00
11/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	43010	42513	43010	42513	0.00
11/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4567	4801	4567	4801	250.00
11/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	61289	60459	61289	60459	0.00
11/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14649	15149	14649	15149	150.00
11/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	34496	33931	34496	33931	0.00
11/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	19278	19862	19278	19862	0.00
11/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	28327	27846	28327	27846	0.00
11/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	66305	67262	66305	67262	0.00
11/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6355	6248	6355	6248	150.00
11/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	26373	26929	26373	26929	0.00
11/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	37046	36561	37046	36561	0.00
11/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	6788	7893	6788	7893	0.00
11/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	14061	12989	14061	12989	0.00
11/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	3314	4032	3314	4032	0.00
11/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	21600	20142	21600	20142	0.00
11/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	20989	21600	20989	21600	0.00
11/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	26465	26011	26465	26011	0.00
11/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	12045	13523	12045	13523	0.00
11/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	8429	7731	8429	7731	0.00
11/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	26595	27282	26595	27282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	21432	21055	21432	21055	0.00
11/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	34681	35328	34681	35328	0.00
11/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	27975	27581	27975	27581	0.00
11/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	42726	43390	42726	43390	0.00
11/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	34286	33864	34286	33864	0.00
11/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	36506	37171	36506	37171	0.00
11/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	26362	25986	26362	25986	0.00
11/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	30160	30840	30160	30840	0.00
11/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	18364	17959	18364	17959	0.00
11/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	37551	38349	37551	38349	0.00
11/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	14918	14652	14918	14652	0.00
11/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	44333	45066	44333	45066	0.00
11/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	20560	20251	20560	20251	0.00
11/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	24507	26424	24507	26424	0.00
11/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	3017	2758	3017	2758	0.00
11/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	5438	6411	5438	6411	0.00
11/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	16368	15165	16368	15165	0.00
11/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	8	14	8	14	0.00
11/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	71387	69217	71387	69217	171.00
11/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	4283	5126	4283	5126	0.00
11/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	18884	17551	18884	17551	100.00
11/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17649	18205	17649	18205	0.00
11/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	30283	29775	30283	29775	0.00
11/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	10774	11189	10774	11189	0.00
11/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	41539	40890	41539	40890	0.00
11/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	971	1278	971	1278	0.00
11/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	34138	32270	34138	32270	0.00
11/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	125	188	125	188	0.00
11/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	52216	50103	52216	50103	0.00
11/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	5990	6273	5990	6273	0.00
11/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	55228	54446	55228	54446	0.00
11/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2917	3086	2917	3086	0.00
11/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70974	70079	70974	70079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
11/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	91042	88866	91042	88866	0.00
11/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1402	1498	1402	1498	0.00
11/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88635	87667	88635	87667	0.00
11/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	111084	108908	111084	108908	0.00
11/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	614	663	614	663	0.00
11/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	107387	106372	107387	106372	0.00
11/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	152348	150172	152348	150172	0.00
11/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	131517	129341	131517	129341	0.00
11/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	39897	42006	39897	42006	0.00
11/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	867	800	867	800	0.00
11/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	56436	58600	56436	58600	0.00
11/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	193	182	193	182	0.00
11/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	73169	75343	73169	75343	0.00
11/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	35	34	35	34	0.00
11/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	244	267	244	267	0.00
11/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126927	125886	126927	125886	0.00
11/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	49977	50861	49977	50861	0.00
11/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	10194	10014	10194	10014	0.00
11/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	63506	64453	63506	64453	0.00
11/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6887	6769	6887	6769	0.00
11/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	77742	78732	77742	78732	0.00
11/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	4593	4519	4593	4519	0.00
11/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	51974	52709	51974	52709	0.00
11/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	26875	26524	26875	26524	0.00
11/10/2006	R186 On 01-February-07			Bond Future	8.3800	8.3610	121.6719	121.8939	0.00
11/10/2006	R186 On 03-May-07			Bond Future	8.3600	8.3390	124.4267	124.6590	0.00
11/10/2006	R186 On 02-August-07			Bond Future	8.3400	8.3170	121.9296	122.1612	0.00
11/10/2006	R186 On 02-November-06			Bond Future	8.4000	8.3750	124.2490	124.4718	29.00
11/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	29965	31175	29965	31175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	38993	37984	38993	37984	0.00
11/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	42955	44197	42955	44197	0.00
11/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	55201	54120	55201	54120	0.00
11/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	52739	53994	52739	53994	0.00
11/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	62489	61428	62489	61428	0.00
11/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	9837	11053	9837	11053	0.00
11/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	20480	19467	20480	19467	0.00
11/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	53502	54911	53502	54911	0.00
11/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	43622	42707	43622	42707	0.00
11/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	24767	25855	24767	25855	0.00
11/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	45086	43955	45086	43955	0.00
11/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	6006	6925	6006	6925	0.00
11/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	28010	26700	28010	26700	0.00
11/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	42107	43544	42107	43544	0.00
11/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	29029	28246	29029	28246	0.00
11/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	63294	64688	63294	64688	0.00
11/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	51057	50135	51057	50135	0.00
11/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	21409	23146	21409	23146	0.00
11/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	9812	9321	9812	9321	0.00
11/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	59252	60741	59252	60741	0.00
11/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	38540	37705	38540	37705	0.00
11/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	66093	67521	66093	67521	0.00
11/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	48454	47567	48454	47567	0.00
11/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	68954	70416	68954	70416	0.00
11/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	45951	45097	45951	45097	0.00
11/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	59124	60796	59124	60796	0.00
11/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19275	18728	19275	18728	0.00
11/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	41580	43680	41580	43680	0.00
11/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	3059	2931	3059	2931	0.00
11/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	71635	73274	71635	73274	0.00
11/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	29706	29022	29706	29022	0.00
11/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	80989	82579	80989	82579	0.00
11/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	36896	36171	36896	36171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	27238	28388	27238	28388	0.00
11/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	41892	40822	41892	40822	0.00
11/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	7741	8807	7741	8807	0.00
11/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	24044	22882	24044	22882	0.00
11/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	16229	17070	16229	17070	0.00
11/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	59618	58240	59618	58240	0.00
11/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	1752	2159	1752	2159	0.00
11/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	46971	45149	46971	45149	0.00
11/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	8606	9156	8606	9156	0.00
11/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	81777	80107	81777	80107	0.00
11/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	212	293	212	293	0.00
11/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	75409	73262	75409	73262	0.00
11/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	3920	4230	3920	4230	0.00
11/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	107962	106053	107962	106053	0.00
11/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	12	19	12	19	0.00
11/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	106296	104074	106296	104074	0.00
11/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	1718	1879	1718	1879	0.00
11/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	137772	135713	137772	135713	0.00
11/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
11/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	138527	136298	138527	136298	0.00
11/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	667	740	667	740	0.00
11/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	169920	167774	169920	167774	0.00
11/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	171976	169748	171976	169748	0.00
11/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	227	256	227	256	0.00
11/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	203920	201729	203920	201729	0.00
11/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	206687	204458	206687	204458	0.00
11/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	65266	67479	65266	67479	0.00
11/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	755	740	755	740	0.00
11/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	242714	240486	242714	240486	0.00
11/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	67	77	67	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	239494	237285	239494	237285	0.00
11/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	78321	80173	78321	80173	0.00
11/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	12623	12255	12623	12255	0.00
11/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	56339	57788	56339	57788	0.00
11/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	41023	40149	41023	40149	0.00
11/10/2006	R194 On 01-February-07			Bond Future	9.1300	9.1240	105.2443	105.2473	0.00
11/10/2006	R194 On 03-May-07			Bond Future	9.1000	9.0960	102.5388	102.5419	0.00
11/10/2006	R194 On 02-August-07			Bond Future	9.0300	9.0230	104.8599	104.8621	0.00
11/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0700	102.9742	102.9791	0.00
11/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2157	2183	2157	2183	0.00
11/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5928	5924	5928	5924	0.00
11/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4703	4730	4703	4730	0.00
11/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	5090	5086	5090	5086	0.00
11/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	5945	5966	5945	5966	0.00
11/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	6091	6091	6091	6091	0.00
11/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	181	202	181	202	0.00
11/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	6006	5978	6006	5978	0.00
11/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6080	6101	6080	6101	0.00
11/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5955	5954	5955	5954	0.00
11/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4337	4363	4337	4363	0.00
11/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5499	5494	5499	5494	0.00
11/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5812	5832	5812	5832	0.00
11/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	6230	6229	6230	6229	0.00
11/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4518	4544	4518	4544	0.00
11/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	5292	5288	5292	5288	0.00
11/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3662	3686	3662	3686	0.00
11/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	6375	6369	6375	6369	0.00
11/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5298	5318	5298	5318	0.00
11/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6805	6804	6805	6804	0.00
11/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1792	1816	1792	1816	0.00
11/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6566	6560	6566	6560	0.00
11/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5492	5521	5492	5521	0.00
11/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	4332	4330	4332	4330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1969	1994	1969	1994	0.00
11/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6242	6236	6242	6236	0.00
11/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1323	1343	1323	1343	0.00
11/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7605	7595	7605	7595	0.00
11/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	89	102	89	102	0.00
11/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	7148	7112	7148	7112	0.00
11/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	129	145	129	145	0.00
11/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6570	6538	6570	6538	0.00
11/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	737	752	737	752	0.00
11/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9542	9526	9542	9526	0.00
11/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	10	12	10	12	0.00
11/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	10165	10118	10165	10118	0.00
11/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	1	0	1	0.00
11/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	13265	13216	13265	13216	0.00
11/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	366	375	366	375	0.00
11/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11701	11680	11701	11680	0.00
11/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	16388	16339	16388	16339	0.00
11/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	158	163	158	163	0.00
11/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	14033	14008	14033	14008	0.00
11/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	72	75	72	75	0.00
11/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	16497	16470	16497	16470	0.00
11/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	19524	19475	19524	19475	0.00
11/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	31	32	31	32	0.00
11/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	19014	18986	19014	18986	0.00
11/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	22674	22625	22674	22625	0.00
11/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	12	13	12	13	0.00
11/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	21564	21535	21564	21535	0.00
11/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	25837	25788	25837	25788	0.00
11/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	4	5	4	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
11/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	24135	24105	24135	24105	0.00
11/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	29015	28966	29015	28966	0.00
11/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	38629	38580	38629	38580	0.00
11/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	35410	35361	35410	35361	0.00
11/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	32205	32156	32205	32156	0.00
11/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31924	31894	31924	31894	0.00
11/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	29317	29287	29317	29287	0.00
11/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
11/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	26720	26690	26720	26690	0.00
11/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6638	6660	6638	6660	0.00
11/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5428	5428	5428	5428	0.00
11/10/2006	R201 On 01-February-07			Bond Future	8.6600	8.6420	101.6350	101.7198	0.00
11/10/2006	R201 On 03-May-07			Bond Future	8.6400	8.6190	103.9328	104.0213	0.00
11/10/2006	R201 On 02-August-07			Bond Future	8.6100	8.5930	101.8640	101.9505	0.00
11/10/2006	R201 On 02-November-06			Bond Future	8.6700	8.6540	103.7714	103.8579	26.00
11/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	18115	18627	18115	18627	0.00
11/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	18510	18176	18510	18176	0.00
11/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	27202	27739	27202	27739	0.00
11/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	23619	23272	23619	23272	0.00
11/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	27175	27645	27175	27645	0.00
11/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	33086	32692	33086	32692	0.00
11/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	7471	8076	7471	8076	0.00
11/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	8567	8306	8567	8306	0.00
11/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	32394	32914	32394	32914	0.00
11/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	27492	27147	27492	27147	0.00
11/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	15303	15772	15303	15772	0.00
11/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	21365	20987	21365	20987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	21934	22410	21934	22410	0.00
11/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	29427	29019	29427	29019	0.00
11/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	4978	5475	4978	5475	0.00
11/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	11866	11498	11866	11498	0.00
11/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	13996	14442	13996	14442	0.00
11/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	22906	22506	22906	22506	0.00
11/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	3969	4409	3969	4409	0.00
11/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	13770	13345	13770	13345	0.00
11/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	16676	17167	16676	17167	0.00
11/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	19900	19544	19900	19544	0.00
11/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	6144	6696	6144	6696	0.00
11/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	10131	9818	10131	9818	0.00
11/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	21184	21737	21184	21737	0.00
11/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	15953	15659	15953	15659	0.00
11/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	28626	29178	28626	29178	0.00
11/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	22299	21966	22299	21966	0.00
11/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	33784	34316	33784	34316	0.00
11/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	26201	25869	26201	25869	0.00
11/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	10602	11299	10602	11299	0.00
11/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	5948	5779	5948	5779	0.00
11/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	30092	30659	30092	30659	0.00
11/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	21030	20712	21030	20712	0.00
11/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	35207	35751	35207	35751	0.00
11/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	24953	24633	24953	24633	0.00
11/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	30066	30709	30066	30709	0.00
11/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	10944	10740	10944	10740	0.00
11/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	36367	36990	36367	36990	0.00
11/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	16459	16197	16459	16197	0.00
11/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	20913	21747	20913	21747	0.00
11/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	2066	2035	2066	2035	0.00
11/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	8518	8851	8518	8851	0.00
11/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	31827	31314	31827	31314	0.00
11/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	978	1159	978	1159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25504	24820	25504	24820	0.00
11/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	143	187	143	187	0.00
11/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	39669	38847	39669	38847	0.00
11/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4665	4889	4665	4889	0.00
11/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42635	42013	42635	42013	0.00
11/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2263	2397	2263	2397	0.00
11/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	55162	54449	55162	54449	0.00
11/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	11	17	11	17	0.00
11/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54817	53958	54817	53958	0.00
11/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
11/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70374	69509	70374	69509	0.00
11/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1072	1147	1072	1147	0.00
11/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	69171	68399	69171	68399	0.00
11/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	86233	85368	86233	85368	0.00
11/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	461	499	461	499	0.00
11/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84039	83230	84039	83230	0.00
11/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	180	197	180	197	0.00
11/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	99521	98691	99521	98691	0.00
11/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	102391	101526	102391	101526	0.00
11/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118853	117988	118853	117988	0.00
11/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	33358	34229	33358	34229	0.00
11/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	578	584	578	584	0.00
11/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	63	70	63	70	0.00
11/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115457	114616	115457	114616	0.00
11/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	40130	40841	40130	40841	0.00
11/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	7365	7229	7365	7229	0.00
11/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	41227	41817	41227	41817	0.00
11/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	20378	20104	20378	20104	0.00
11/10/2006	R203 On 01-February-07			Bond Future	8.5900	8.5840	100.9051	100.9727	0.00
11/10/2006	R203 On 03-May-07			Bond Future	8.5700	8.5620	99.0116	99.0784	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R203 On 02-August-07			Bond Future	8.5500	8.5370	101.2528	101.3187	0.00
11/10/2006	R203 On 02-November-06			Bond Future	8.6000	8.5930	98.7314	98.8000	0.00
11/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15999	16418	15999	16418	0.00
11/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	15594	15336	15594	15336	0.00
11/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	18556	18925	18556	18925	0.00
11/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	23379	23080	23379	23080	0.00
11/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	24114	24484	24114	24484	0.00
11/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	27219	26930	27219	26930	0.00
11/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	6803	7305	6803	7305	0.00
11/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	7008	6825	7008	6825	0.00
11/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14376	14772	14376	14772	0.00
11/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	17357	17076	17357	17076	0.00
11/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	5249	5695	5249	5695	0.00
11/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	8889	8651	8889	8651	0.00
11/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	12861	13233	12861	13233	0.00
11/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	19244	18940	19244	18940	0.00
11/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	3953	4340	3953	4340	0.00
11/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	11045	10746	11045	10746	0.00
11/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6870	7124	6870	7124	0.00
11/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30501	30079	30501	30079	0.00
11/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	25264	25700	25264	25700	0.00
11/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	16766	16534	16766	16534	0.00
11/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	8619	9171	8619	9171	0.00
11/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	5405	5272	5405	5272	0.00
11/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21505	21988	21505	21988	0.00
11/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	11033	10839	11033	10839	0.00
11/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	30793	31216	30793	31216	0.00
11/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	20774	20538	20774	20538	0.00
11/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	12999	13626	12999	13626	0.00
11/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	2995	2937	2995	2937	0.00
11/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	27131	27583	27131	27583	0.00
11/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	15340	15124	15340	15124	0.00
11/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	32610	33045	32610	33045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	19346	19122	19346	19122	0.00
11/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	29072	29539	29072	29539	0.00
11/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	14003	13802	14003	13802	0.00
11/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	34483	34931	34483	34931	0.00
11/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	17990	17778	17990	17778	0.00
11/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17729	18170	17729	18170	0.00
11/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	13953	13717	13953	13717	0.00
11/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	32626	33196	32626	33196	0.00
11/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5681	5575	5681	5575	0.00
11/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	637	759	637	759	0.00
11/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	25230	24666	25230	24666	0.00
11/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3230	3381	3230	3381	0.00
11/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	44511	43986	44511	43986	0.00
11/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	47	64	47	64	0.00
11/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	42556	41887	42556	41887	0.00
11/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1319	1397	1319	1397	0.00
11/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	60663	60064	60663	60064	0.00
11/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1	2	1	2	0.00
11/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	60854	60170	60854	60170	0.00
11/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	463	496	463	496	0.00
11/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	78293	77650	78293	77650	0.00
11/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	79636	78950	79636	78950	0.00
11/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	138	150	138	150	0.00
11/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	96890	96226	96890	96226	0.00
11/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	98869	98183	98869	98183	0.00
11/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	118564	117879	118564	117879	0.00
11/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	159394	158708	159394	158708	0.00
11/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138735	138050	138735	138050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
11/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	156246	155570	156246	155570	0.00
11/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	7	8	7	8	0.00
11/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	135955	135279	135955	135279	0.00
11/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	35	38	35	38	0.00
11/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	116155	115483	116155	115483	0.00
11/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	37523	38046	37523	38046	0.00
11/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	9487	9342	9487	9342	0.00
11/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	42519	43013	42519	43013	0.00
11/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	13245	13080	13245	13080	0.00
11/10/2006	R204 On 01-February-07			Bond Future	8.5800	8.5610	96.7792	96.8865	0.00
11/10/2006	R204 On 03-May-07			Bond Future	8.5600	8.5410	98.9738	99.0800	0.00
11/10/2006	R204 On 02-August-07			Bond Future	8.5400	8.5190	97.1663	97.2784	0.00
11/10/2006	R204 On 02-November-06			Bond Future	8.5900	8.5720	98.6543	98.7627	0.00
11/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	22289	22931	22289	22931	0.00
11/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	24149	23718	24149	23718	0.00
11/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	30726	31337	30726	31337	0.00
11/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	34700	34248	34700	34248	0.00
11/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	37326	37965	37326	37965	0.00
11/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	39781	39299	39781	39299	0.00
11/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	8509	9239	8509	9239	0.00
11/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	11186	10832	11186	10832	0.00
11/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	10304	11098	10304	11098	0.00
11/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	9366	9075	9366	9075	0.00
11/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	20488	21103	20488	21103	0.00
11/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	25941	25483	25941	25483	0.00
11/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	6919	7580	6919	7580	0.00
11/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	13230	12807	13230	12807	0.00
11/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	12853	13326	12853	13326	0.00
11/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	36540	35939	36540	35939	0.00
11/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	1895	2203	1895	2203	0.00
11/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	26658	25882	26658	25882	0.00
11/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	24168	24837	24168	24837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	22455	22051	22455	22051	0.00
11/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	30258	31001	30258	31001	0.00
11/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	17930	17600	17930	17600	0.00
11/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	37751	38433	37751	38433	0.00
11/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	27634	27255	27634	27255	0.00
11/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	44269	44971	44269	44971	0.00
11/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	32807	32388	32807	32388	0.00
11/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	16850	17797	16850	17797	0.00
11/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	5176	5039	5176	5039	0.00
11/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	39636	40335	39636	40335	0.00
11/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	26040	25677	26040	25677	0.00
11/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	46108	46826	46108	46826	0.00
11/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	31208	30805	31208	30805	0.00
11/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	41570	42286	41570	42286	0.00
11/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	24512	24166	24512	24166	0.00
11/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	47987	48720	47987	48720	0.00
11/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	29667	29279	29667	29279	0.00
11/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	26125	26819	26125	26819	0.00
11/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	20855	20477	20855	20477	0.00
11/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	12299	13150	12299	13150	0.00
11/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	7763	7531	7763	7531	0.00
11/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	41902	42749	41902	42749	0.00
11/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	12236	12010	12236	12010	0.00
11/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	30830	31900	30830	31900	0.00
11/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	1625	1610	1625	1610	0.00
11/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	307	390	307	390	0.00
11/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	44003	43002	44003	43002	0.00
11/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	7292	7621	7292	7621	0.00
11/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	49679	48936	49679	48936	0.00
11/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	3663	3867	3663	3867	0.00
11/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	65232	64364	65232	64364	0.00
11/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	26	38	26	38	0.00
11/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	63150	62077	63150	62077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	1790	1908	1790	1908	0.00
11/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	83036	82081	83036	82081	0.00
11/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
11/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	83061	81978	83061	81978	0.00
11/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	103520	102436	103520	102436	0.00
11/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	794	856	794	856	0.00
11/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	102225	101214	102225	101214	0.00
11/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	124521	123437	124521	123437	0.00
11/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	318	347	318	347	0.00
11/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	122458	121414	122458	121414	0.00
11/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	168206	167121	168206	167121	0.00
11/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	146077	144993	146077	144993	0.00
11/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	37	41	37	41	0.00
11/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	165227	164158	165227	164158	0.00
11/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	115	127	115	127	0.00
11/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	143502	142441	143502	142441	0.00
11/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	49782	50562	49782	50562	0.00
11/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	19046	18764	19046	18764	0.00
11/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	55888	56679	55888	56679	0.00
11/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	24050	23721	24050	23721	0.00
11/10/2006	R207 On 01-February-07			Bond Future	8.5500	8.5320	90.3670	90.5040	0.00
11/10/2006	R207 On 03-May-07			Bond Future	8.5300	8.5150	92.4107	92.5465	0.00
11/10/2006	R207 On 02-August-07			Bond Future	8.5100	8.4950	90.8619	90.9967	0.00
11/10/2006	R207 On 02-November-06			Bond Future	8.5600	8.5450	91.9892	92.1200	0.00
11/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	17118	17899	17118	17899	0.00
11/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	17190	16602	17190	16602	0.00
11/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	22401	23139	22401	23139	0.00
11/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	24834	24214	24834	24214	0.00
11/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	27384	28123	27384	28123	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	28377	27768	28377	27768	0.00
11/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7246	8071	7246	8071	0.00
11/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8190	7707	8190	7707	0.00
11/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15410	16145	15410	16145	0.00
11/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	19092	18458	19092	18458	0.00
11/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5646	6371	5646	6371	0.00
11/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10235	9652	10235	9652	0.00
11/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	13813	14502	13813	14502	0.00
11/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	21125	20445	21125	20445	0.00
11/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4303	4926	4303	4926	0.00
11/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12557	11872	12557	11872	0.00
11/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8524	9032	8524	9032	0.00
11/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	30554	29692	30554	29692	0.00
11/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1138	1400	1138	1400	0.00
11/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24256	23211	24256	23211	0.00
11/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	20864	21734	20864	21734	0.00
11/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	13775	13275	13775	13275	0.00
11/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	29760	30627	29760	30627	0.00
11/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	18008	17515	18008	17515	0.00
11/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	34675	35520	34675	35520	0.00
11/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	21626	21124	21626	21124	0.00
11/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	11227	12230	11227	12230	0.00
11/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4942	4637	4942	4637	0.00
11/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25035	25989	25035	25989	0.00
11/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	10862	10447	10862	10447	0.00
11/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	16171	17309	16171	17309	0.00
11/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2736	2566	2736	2566	0.00
11/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	31785	32681	31785	32681	0.00
11/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	16533	16071	16533	16071	0.00
11/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	36647	37518	36647	37518	0.00
11/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	20134	19657	20134	19657	0.00
11/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	33880	34806	33880	34806	0.00
11/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	15147	14715	15147	14715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	38678	39574	38678	39574	0.00
11/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	18718	18266	18718	18266	0.00
11/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	18936	19762	18936	19762	0.00
11/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	15418	14875	15418	14875	0.00
11/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9108	10027	9108	10027	0.00
11/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6428	6038	6428	6038	0.00
11/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4177	4485	4177	4485	0.00
11/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	45064	44002	45064	44002	0.00
11/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	116	162	116	162	0.00
11/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42284	41022	42284	41022	0.00
11/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1789	1951	1789	1951	0.00
11/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	62056	60848	62056	60848	0.00
11/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	5	9	5	9	0.00
11/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	61761	60457	61761	60457	0.00
11/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	662	734	662	734	0.00
11/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	80850	79553	80850	79553	0.00
11/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	81898	80590	81898	80590	0.00
11/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	102613	101305	102613	101305	0.00
11/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	209	237	209	237	0.00
11/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	100876	99534	100876	99534	0.00
11/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	56	65	56	65	0.00
11/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	121777	120416	121777	120416	0.00
11/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	123918	122610	123918	122610	0.00
11/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	145833	144525	145833	144525	0.00
11/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	31379	32667	31379	32667	0.00
11/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	410	390	410	390	0.00
11/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	13	15	13	15	0.00
11/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	143381	142014	143381	142014	0.00
11/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37120	38249	37120	38249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5570	5330	5570	5330	0.00
11/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
11/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	165630	164261	165630	164261	0.00
11/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	42918	43953	42918	43953	0.00
11/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	10447	10124	10447	10124	0.00
11/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	47341	48332	47341	48332	0.00
11/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	13777	13419	13777	13419	0.00
11/10/2006	TRTI On 02-November-06			Index Future	233.5000	233.8220	233.4960	233.8220	500.00
12/10/2006	CRDI On 02-November-06			Index Future	102.8300	102.2270	102.8260	102.2270	10.00
12/10/2006	GOVI On 01-February-07			jGovi	242.8600	241.1110	242.8610	241.1110	0.00
12/10/2006	GOVI On 03-May-07			jGovi	248.2600	246.4730	248.2600	246.4730	0.00
12/10/2006	GOVI On 02-August-07			jGovi	254.0600	252.4430	254.0620	252.4430	0.00
12/10/2006	GOVI On 02-November-06			jGovi	237.9400	236.2260	237.9410	236.2260	901.00
12/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	128704	111374	128704	111374	0.00
12/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	94	264	94	264	0.00
12/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	133391	116213	133391	116213	0.00
12/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	791	1483	791	1483	0.00
12/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	137765	122689	137765	122689	0.00
12/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	2145	3259	2145	3259	0.00
12/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	79412	62289	79412	62289	0.00
12/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	2	29	2	29	0.00
12/10/2006	J153 On 31-August-10			jSwap	9.0200	9.1480	0.0507	0.0547	0.00
12/10/2006	J157 On 15-September-15			jSwap	8.8500	8.9620	0.0247	0.0176	0.00
12/10/2006	J186 On 21-December-26			jSwap	8.5000	8.6720	0.0973	0.1132	0.00
12/10/2006	J194 On 28-February-08			jSwap	9.1200	9.2280	0.0223	0.0239	0.00
12/10/2006	J201 On 22-December-14			jSwap	8.8200	8.9220	0.0792	0.0852	0.00
12/10/2006	J203 On 15-September-17			jSwap	8.7700	8.8970	0.0884	0.0969	0.00
12/10/2006	J204 On 21-December-18			jSwap	8.6700	8.8080	0.0899	0.0998	0.00
12/10/2006	J207 On 15-January-20			jSwap	8.6500	8.7930	0.0515	0.0627	0.00
12/10/2006	JBAR On 21-December-05			jBar	8.5800	8.5830	0.0000	0.0000	0.00
12/10/2006	JFRA On 01-February-07			jFra	9.1200	9.2620	0.0222	0.0226	0.00
12/10/2006	JFRA On 07-February-08			jFra	9.1000	9.2350	0.0222	0.0225	0.00
12/10/2006	JFRA On 03-May-07			jFra	9.3300	9.4420	0.0227	0.0230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	JFRA On 02-August-07			jFra	9.3100	9.4740	0.0227	0.0231	0.00
12/10/2006	JFRA On 02-November-06			jFra	8.7200	8.7740	0.0213	0.0214	0.00
12/10/2006	JFRA On 01-November-07			jFra	9.2300	9.3810	0.0242	0.0246	0.00
12/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3966	4306	3966	4306	0.00
12/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	19	12	19	12	0.00
12/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24905	25101	24905	25101	0.00
12/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20997	20860	20997	20860	0.00
12/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4522	4779	4522	4779	0.00
12/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	61	49	61	49	0.00
12/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4551	4917	4551	4917	0.00
12/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	141	109	141	109	0.00
12/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4195	4328	4195	4328	0.00
12/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
12/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4789	5133	4789	5133	0.00
12/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	251	207	251	207	0.00
12/10/2006	JN02 On 01-February-07			jNote	9.1300	9.2680	0.1661	0.1684	0.00
12/10/2006	JN02 On 03-May-07			jNote	9.1000	9.2350	0.1655	0.1678	0.00
12/10/2006	JN02 On 02-August-07			jNote	9.0300	9.1740	0.1644	0.1668	0.00
12/10/2006	JN02 On 02-November-06			jNote	9.1000	9.2280	0.1657	0.1678	0.00
12/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	12229	13674	12229	13674	0.00
12/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9921	8808	9921	8808	0.00
12/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13527	14777	13527	14777	0.00
12/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16350	15051	16350	15051	0.00
12/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	16012	17260	16012	17260	0.00
12/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20002	18644	20002	18644	0.00
12/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33661	35979	33661	35979	0.00
12/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	7	5	7	5	0.00
12/10/2006	JN05 On 01-February-07			jNote	8.9000	9.0320	0.3554	0.3596	0.00
12/10/2006	JN05 On 03-May-07			jNote	8.8700	9.0050	0.3546	0.3587	0.00
12/10/2006	JN05 On 02-August-07			jNote	8.8300	8.9660	0.3534	0.3576	0.00
12/10/2006	JN05 On 02-November-06			jNote	8.9000	9.0280	0.3556	0.3596	0.00
12/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	5493	7340	5493	7340	0.00
12/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	19514	16021	19514	16021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	8642	10607	8642	10607	0.00
12/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	23711	20368	23711	20368	0.00
12/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	10920	12932	10920	12932	0.00
12/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	27607	24260	27607	24260	0.00
12/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	65928	70825	65928	70825	0.00
12/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
12/10/2006	JN10 On 01-February-07			jNote	8.7100	8.8380	0.5750	0.5801	0.00
12/10/2006	JN10 On 03-May-07			jNote	8.6900	8.8120	0.5738	0.5790	0.00
12/10/2006	JN10 On 02-August-07			jNote	8.6500	8.7780	0.5723	0.5777	0.00
12/10/2006	JN10 On 02-November-06			jNote	8.7200	8.8450	0.5757	0.5806	0.00
12/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	4149	6637	4149	6637	0.00
12/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	23091	17272	23091	17272	0.00
12/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	6879	9629	6879	9629	0.00
12/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	27624	21983	27624	21983	0.00
12/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	8814	11688	8814	11688	0.00
12/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	32043	26301	32043	26301	0.00
12/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	97269	104699	97269	104699	0.00
12/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
12/10/2006	JROD On 31-January-07			jRod	8.2600	8.2680	0.0015	0.0015	0.00
12/10/2006	JROD On 28-February-07			jRod	8.5100	8.5170	0.0026	0.0027	0.00
12/10/2006	JROD On 30-March-07			jRod	8.7600	8.7710	0.0039	0.0039	0.00
12/10/2006	JROD On 30-April-07			jRod	8.5600	8.5670	0.0043	0.0043	0.00
12/10/2006	JROD On 31-May-07			jRod	8.7600	8.7650	0.0056	0.0057	0.00
12/10/2006	JROD On 31-October-06			jRod	7.6800	7.6870	0.0006	0.0006	0.00
12/10/2006	JROD On 30-November-06			jRod	7.9500	7.9630	0.0001	0.0001	0.00
12/10/2006	JROD On 29-December-06			jRod	8.3600	8.3800	0.0011	0.0011	0.00
12/10/2006	OTHI On 02-November-06			Index Future	236.2000	234.7910	236.2040	234.7910	15.00
12/10/2006	R153 On 01-February-07			Bond Future	8.5900	8.7560	118.9915	118.4419	0.00
12/10/2006	R153 On 03-May-07			Bond Future	8.5500	8.7150	115.0265	114.5082	0.00
12/10/2006	R153 On 02-August-07			Bond Future	8.5000	8.6620	117.5680	117.0993	0.00
12/10/2006	R153 On 02-November-06			Bond Future	8.6200	8.7650	116.4057	115.8865	408.00
12/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13744	10815	13744	10815	0.00
12/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	8442	11009	8442	11009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16662	13948	16662	13948	0.00
12/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	11934	14405	11934	14405	0.00
12/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20458	17963	20458	17963	0.00
12/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	14695	16888	14695	16888	0.00
12/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7425	4570	7425	4570	0.00
12/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	2751	5088	2751	5088	0.00
12/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17510	15258	17510	15258	0.00
12/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	17425	19860	17425	19860	0.00
12/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10093	7689	10093	7689	0.00
12/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	11301	14394	11301	14394	0.00
12/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13532	11173	13532	11173	0.00
12/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	14910	17734	14910	17734	0.00
12/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3598	1916	3598	1916	0.00
12/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	5857	9367	5857	9367	0.00
12/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8490	6353	8490	6353	0.00
12/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	12971	16330	12971	16330	0.00
12/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2892	1479	2892	1479	0.00
12/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	6893	10672	6893	10672	0.00
12/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	19125	15590	19125	15590	0.00
12/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	5753	7714	5753	7714	0.00
12/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17506	14704	17506	14704	0.00
12/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	11258	13641	11258	13641	0.00
12/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18373	15484	18373	15484	0.00
12/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	10609	12904	10609	12904	0.00
12/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21238	18683	21238	18683	0.00
12/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	14061	16193	14061	16193	0.00
12/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	22034	19419	22034	19419	0.00
12/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	13447	15518	13447	15518	0.00
12/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14121	10012	14121	10012	0.00
12/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	856	1938	856	1938	0.00
12/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9275	7004	9275	7004	0.00
12/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	12118	15343	12118	15343	0.00
12/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	735	299	735	299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	13495	18251	13495	18251	101.00
12/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2285	1120	2285	1120	0.00
12/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	8031	12058	8031	12058	0.00
12/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5751	4133	5751	4133	0.00
12/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	16813	20692	16813	20692	0.00
12/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3238	2197	3238	2197	0.00
12/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	22595	27051	22595	27051	0.00
12/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	107	34	107	34	0.00
12/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	21711	26830	21711	26830	0.00
12/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1614	1025	1614	1025	0.00
12/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29344	34250	29344	34250	0.00
12/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8	2	8	2	0.00
12/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30542	35728	30542	35728	0.00
12/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	792	477	792	477	0.00
12/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36970	42152	36970	42152	0.00
12/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39552	44744	39552	44744	0.00
12/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	355	202	355	202	0.00
12/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	45061	50404	45061	50404	0.00
12/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48658	53850	48658	53850	0.00
12/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	145	78	145	78	0.00
12/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53457	58886	53457	58886	0.00
12/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	57852	63044	57852	63044	0.00
12/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	18	9	18	9	0.00
12/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70783	76270	70783	76270	0.00
12/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	54	27	54	27	0.00
12/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62052	67522	62052	67522	0.00
12/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25241	21196	25241	21196	0.00
12/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3871	5323	3871	5323	0.00
12/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	67137	72329	67137	72329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	76513	81705	76513	81705	0.00
12/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21986	17175	21986	17175	0.00
12/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	211	592	211	592	0.00
12/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22081	18847	22081	18847	0.00
12/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	8274	10225	8274	10225	0.00
12/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25385	22533	25385	22533	0.00
12/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	11175	13010	11175	13010	0.00
12/10/2006	R157 On 01-February-07			Bond Future	8.5600	8.6770	135.0314	134.1623	0.00
12/10/2006	R157 On 03-May-07			Bond Future	8.4900	8.6530	131.4917	130.3612	0.00
12/10/2006	R157 On 02-August-07			Bond Future	8.4700	8.6250	134.3949	133.3104	0.00
12/10/2006	R157 On 02-November-06			Bond Future	8.5400	8.7000	132.3275	131.1612	47.00
12/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27238	22780	27238	22780	0.00
12/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	20464	24697	20464	24697	0.00
12/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	39130	32909	39130	32909	0.00
12/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	24570	29654	24570	29654	0.00
12/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	46979	40997	46979	40997	0.00
12/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	31061	35924	31061	35924	0.00
12/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	19396	12045	19396	12045	0.00
12/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	4118	8429	4118	8429	0.00
12/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	14395	8339	14395	8339	20.00
12/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	6361	11968	6361	11968	20.00
12/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	39870	34495	39870	34495	0.00
12/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	37541	43010	37541	43010	0.00
12/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6071	4567	6071	4567	250.00
12/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	54103	61289	54103	61289	0.00
12/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	18056	14649	18056	14649	150.00
12/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	29211	34496	29211	34496	0.00
12/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	23319	19278	23319	19278	0.00
12/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	23677	28327	23677	28327	0.00
12/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	73564	66305	73564	66305	0.00
12/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	4923	6355	4923	6355	150.00
12/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	31797	26373	31797	26373	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	31166	37046	31166	37046	0.00
12/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	12171	6788	12171	6788	0.00
12/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	7780	14061	7780	14061	0.00
12/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	6742	3314	6742	3314	0.00
12/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	13365	21600	13365	21600	0.00
12/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	25240	20989	25240	20989	0.00
12/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	22025	26465	22025	26465	0.00
12/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31459	26595	31459	26595	0.00
12/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	17606	21432	17606	21432	0.00
12/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	41099	34681	41099	34681	0.00
12/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	23088	27975	23088	27975	0.00
12/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	48859	42726	48859	42726	0.00
12/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	29574	34286	29574	34286	0.00
12/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	43120	36506	43120	36506	0.00
12/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	21671	26362	21671	26362	0.00
12/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	36865	30160	36865	30160	0.00
12/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	14224	18364	14224	18364	0.00
12/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	43339	37551	43339	37551	0.00
12/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	12015	14918	12015	14918	0.00
12/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	51705	44333	51705	44333	0.00
12/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	16626	20560	16626	20560	0.00
12/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	34338	24507	34338	24507	0.00
12/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1184	3017	1184	3017	0.00
12/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	10149	5438	10149	5438	0.00
12/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	9416	16368	9416	16368	0.00
12/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	35	8	35	8	0.00
12/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	59751	71387	59751	71387	171.00
12/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	8337	4283	8337	4283	0.00
12/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	11275	18884	11275	18884	100.00
12/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	21478	17649	21478	17649	0.00
12/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	25422	30283	25422	30283	0.00
12/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	13556	10774	13556	10774	0.00
12/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	35631	41539	35631	41539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2402	971	2402	971	0.00
12/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	23906	34138	23906	34138	0.00
12/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	408	125	408	125	0.00
12/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	40836	52216	40836	52216	0.00
12/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7828	5990	7828	5990	0.00
12/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	48374	55228	48374	55228	0.00
12/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3988	2917	3988	2917	0.00
12/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	63354	70974	63354	70974	0.00
12/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	2	0	2	0	0.00
12/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	79380	91042	79380	91042	0.00
12/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1988	1402	1988	1402	0.00
12/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	80530	88635	80530	88635	0.00
12/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	99421	111084	99421	111084	0.00
12/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	904	614	904	614	0.00
12/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	98986	107387	98986	107387	0.00
12/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	140685	152348	140685	152348	0.00
12/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	119854	131517	119854	131517	0.00
12/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	50964	39897	50964	39897	0.00
12/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	271	867	271	867	0.00
12/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	67952	56436	67952	56436	0.00
12/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	47	193	47	193	0.00
12/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	84803	73169	84803	73169	0.00
12/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	7	35	7	35	0.00
12/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	373	244	373	244	0.00
12/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	118366	126927	118366	126927	0.00
12/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	56533	49977	56533	49977	0.00
12/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	8059	10194	8059	10194	0.00
12/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	70663	63506	70663	63506	0.00
12/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	5352	6887	5352	6887	0.00
12/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	85353	77742	85353	77742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	3513	4593	3513	4593	0.00
12/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	58839	51974	58839	51974	0.00
12/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	22895	26875	22895	26875	0.00
12/10/2006	R186 On 01-February-07			Bond Future	8.2200	8.3810	123.5108	121.6719	0.00
12/10/2006	R186 On 03-May-07			Bond Future	8.2000	8.3600	126.2595	124.4267	0.00
12/10/2006	R186 On 02-August-07			Bond Future	8.1800	8.3380	123.7338	121.9296	0.00
12/10/2006	R186 On 02-November-06			Bond Future	8.2300	8.3950	126.0612	124.2490	29.00
12/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	39278	29965	39278	29965	0.00
12/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	29918	38993	29918	38993	0.00
12/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	64038	53502	64038	53502	0.00
12/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	35830	43622	35830	43622	0.00
12/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	62049	52739	62049	52739	0.00
12/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	53757	62489	53757	62489	0.00
12/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	18362	9837	18362	9837	0.00
12/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	10882	20480	10882	20480	0.00
12/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	52172	42955	52172	42955	0.00
12/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	46090	55201	46090	55201	0.00
12/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	33111	24767	33111	24767	0.00
12/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	35041	45086	35041	45086	0.00
12/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	12330	6006	12330	6006	0.00
12/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	16211	28010	16211	28010	0.00
12/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	53234	42107	53234	42107	0.00
12/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	21767	29029	21767	29029	0.00
12/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	73698	63294	73698	63294	0.00
12/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	43419	51057	43419	51057	0.00
12/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	34070	21409	34070	21409	0.00
12/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	4351	9812	4351	9812	0.00
12/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	70429	59252	70429	59252	0.00
12/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	31388	38540	31388	38540	0.00
12/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	76766	66093	76766	66093	0.00
12/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	41085	48454	41085	48454	0.00
12/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	79892	68954	79892	68954	0.00
12/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	38847	45951	38847	45951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	72229	59124	72229	59124	0.00
12/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	13991	19275	13991	19275	0.00
12/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	57690	41580	57690	41580	0.00
12/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	1047	3059	1047	3059	0.00
12/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	84031	71635	84031	71635	0.00
12/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	23774	29706	23774	29706	0.00
12/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	92950	80989	92950	80989	0.00
12/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	30815	36896	30815	36896	0.00
12/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	36069	27238	36069	27238	0.00
12/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	32334	41892	32334	41892	0.00
12/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	15152	7741	15152	7741	0.00
12/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	13332	24044	13332	24044	0.00
12/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	22623	16229	22623	16229	0.00
12/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	47624	59618	47624	59618	0.00
12/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4454	1752	4454	1752	0.00
12/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	31551	46971	31551	46971	0.00
12/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	12745	8606	12745	8606	0.00
12/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	67527	81777	67527	81777	0.00
12/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	733	212	733	212	0.00
12/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	57809	75409	57809	75409	0.00
12/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	6239	3920	6239	3920	0.00
12/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	91893	107962	91893	107962	0.00
12/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	57	12	57	12	0.00
12/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	88219	106296	88219	106296	0.00
12/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2906	1718	2906	1718	0.00
12/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	120571	137772	120571	137772	0.00
12/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	2	0	2	0	0.00
12/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	120406	138527	120406	138527	0.00
12/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1202	667	1202	667	0.00
12/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	152067	169920	152067	169920	0.00
12/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	153854	171976	153854	171976	0.00
12/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	438	227	438	227	0.00

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12/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	185741	203920	185741	203920	0.00
12/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	188564	206687	188564	206687	0.00
12/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	82832	65266	82832	65266	0.00
12/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	199	755	199	755	0.00
12/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	224592	242714	224592	242714	0.00
12/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	139	67	139	67	0.00
12/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	221177	239494	221177	239494	0.00
12/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	92988	78321	92988	78321	0.00
12/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	8902	12623	8902	12623	0.00
12/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	67197	56339	67197	56339	0.00
12/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	33554	41023	33554	41023	0.00
12/10/2006	R194 On 01-February-07			Bond Future	8.9000	9.1270	105.4671	105.2443	0.00
12/10/2006	R194 On 03-May-07			Bond Future	8.8600	9.1000	102.7263	102.5388	0.00
12/10/2006	R194 On 02-August-07			Bond Future	8.7800	9.0270	104.9965	104.8599	0.00
12/10/2006	R194 On 02-November-06			Bond Future	8.8900	9.0740	103.2010	102.9742	0.00
12/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3011	2157	3011	2157	0.00
12/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4554	5928	4554	5928	0.00
12/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5667	4703	5667	4703	0.00
12/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4178	5090	4178	5090	0.00
12/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6785	6080	6785	6080	0.00
12/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5295	5955	5295	5955	0.00
12/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	479	181	479	181	0.00
12/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4035	6006	4035	6006	0.00
12/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6640	5945	6640	5945	0.00
12/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5422	6091	5422	6091	0.00
12/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5253	4337	5253	4337	0.00
12/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4540	5499	4540	5499	0.00
12/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6498	5812	6498	5812	0.00
12/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5551	6230	5551	6230	0.00
12/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5458	4518	5458	4518	0.00
12/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4357	5292	4357	5292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4484	3662	4484	3662	0.00
12/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5323	6375	5323	6375	0.00
12/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5945	5298	5945	5298	0.00
12/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6086	6805	6086	6805	0.00
12/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2553	1792	2553	1792	0.00
12/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5099	6566	5099	6566	0.00
12/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6549	5492	6549	5492	0.00
12/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3515	4332	3515	4332	0.00
12/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2777	1969	2777	1969	0.00
12/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4821	6242	4821	6242	0.00
12/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1948	1323	1948	1323	0.00
12/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6003	7605	6003	7605	0.00
12/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	264	89	264	89	0.00
12/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5056	7148	5056	7148	0.00
12/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	359	129	359	129	0.00
12/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4533	6570	4533	6570	0.00
12/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1157	737	1157	737	0.00
12/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7733	9542	7733	9542	0.00
12/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	40	10	40	10	0.00
12/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7927	10165	7927	10165	0.00
12/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	3	0	3	0	0.00
12/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11000	13265	11000	13265	0.00
12/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	619	366	619	366	0.00
12/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9726	11701	9726	11701	0.00
12/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14120	16388	14120	16388	0.00
12/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	291	158	291	158	0.00
12/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11938	14033	11938	14033	0.00
12/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	142	72	142	72	0.00
12/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14339	16497	14339	16497	0.00
12/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17256	19524	17256	19524	0.00
12/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	64	31	64	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16820	19014	16820	19014	0.00
12/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20406	22674	20406	22674	0.00
12/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	27	12	27	12	0.00
12/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19351	21564	19351	21564	0.00
12/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	23570	25837	23570	25837	0.00
12/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	4	10	4	0.00
12/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21913	24135	21913	24135	0.00
12/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	26747	29015	26747	29015	0.00
12/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36361	38629	36361	38629	0.00
12/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33142	35410	33142	35410	0.00
12/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29938	32205	29938	32205	0.00
12/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29696	31924	29696	31924	0.00
12/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	0	1	0	0.00
12/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27090	29317	27090	29317	0.00
12/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	1	4	1	0.00
12/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24494	26720	24494	26720	0.00
12/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7383	6638	7383	6638	0.00
12/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4807	5428	4807	5428	0.00
12/10/2006	R201 On 01-February-07			Bond Future	8.5000	8.6570	102.5547	101.6350	0.00
12/10/2006	R201 On 03-May-07			Bond Future	8.4700	8.6350	104.8329	103.9328	0.00
12/10/2006	R201 On 02-August-07			Bond Future	8.4500	8.6090	102.7278	101.8640	0.00
12/10/2006	R201 On 02-November-06			Bond Future	8.5100	8.6690	104.6815	103.7714	26.00
12/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23049	18115	23049	18115	0.00
12/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	14248	18510	14248	18510	0.00
12/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	32203	27202	32203	27202	0.00
12/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	19620	23619	19620	23619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	37210	32394	37210	32394	0.00
12/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	23670	27492	23670	27492	0.00
12/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	12500	7471	12500	7471	0.00
12/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	4495	8567	4495	8567	0.00
12/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	31497	27175	31497	27175	0.00
12/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	28770	33086	28770	33086	0.00
12/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	19784	15303	19784	15303	0.00
12/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	16650	21365	16650	21365	0.00
12/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	26314	21934	26314	21934	0.00
12/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	24807	29427	24807	29427	0.00
12/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	8959	4978	8959	4978	0.00
12/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	6747	11866	6747	11866	0.00
12/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	18247	13996	18247	13996	0.00
12/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	17962	22906	17962	22906	0.00
12/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	7431	3969	7431	3969	0.00
12/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	8131	13770	8131	13770	0.00
12/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	21385	16676	21385	16676	0.00
12/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	15413	19900	15413	19900	0.00
12/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	10652	6144	10652	6144	0.00
12/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	5537	10131	5537	10131	0.00
12/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26556	21184	26556	21184	0.00
12/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	12128	15953	12128	15953	0.00
12/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	33781	28626	33781	28626	0.00
12/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	18453	22299	18453	22299	0.00
12/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	38722	33784	38722	33784	0.00
12/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	22502	26201	22502	26201	0.00
12/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16619	10602	16619	10602	0.00
12/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	2864	5948	2864	5948	0.00
12/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	35399	30092	35399	30092	0.00
12/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	17336	21030	17336	21030	0.00
12/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	40267	35207	40267	35207	0.00
12/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	21375	24953	21375	24953	0.00
12/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	36418	30066	36418	30066	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	8100	10944	8100	10944	0.00
12/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	42264	36367	42264	36367	0.00
12/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	13355	16459	13355	16459	0.00
12/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	28748	20913	28748	20913	0.00
12/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	801	2066	801	2066	0.00
12/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	11624	8518	11624	8518	0.00
12/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	25737	31827	25737	31827	0.00
12/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2286	978	2286	978	0.00
12/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	17711	25504	17711	25504	0.00
12/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	432	143	432	143	0.00
12/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	30857	39669	30857	39669	0.00
12/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6719	4665	6719	4665	0.00
12/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	35493	42635	35493	42635	0.00
12/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3469	2263	3469	2263	0.00
12/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	47171	55162	47171	55162	0.00
12/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	45	11	45	11	0.00
12/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	45750	54817	45750	54817	0.00
12/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	3	1	3	1	0.00
12/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	61275	70374	61275	70374	0.00
12/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1730	1072	1730	1072	0.00
12/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	60633	69171	60633	69171	0.00
12/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	77131	86233	77131	86233	0.00
12/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	786	461	786	461	0.00
12/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	75167	84039	75167	84039	0.00
12/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	323	180	323	180	0.00
12/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	90468	99521	90468	99521	0.00
12/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	93289	102391	93289	102391	0.00
12/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	109752	118853	109752	118853	0.00
12/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	42060	33358	42060	33358	0.00
12/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	179	578	179	578	0.00

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12/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	120	63	120	63	0.00
12/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	106317	115457	106317	115457	0.00
12/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	47277	40130	47277	40130	0.00
12/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	5315	7365	5315	7365	0.00
12/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	46760	41227	46760	41227	0.00
12/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	17274	20378	17274	20378	0.00
12/10/2006	R203 On 01-February-07			Bond Future	8.4300	8.5940	102.0017	100.9051	0.00
12/10/2006	R203 On 03-May-07			Bond Future	8.4100	8.5720	100.0878	99.0116	0.00
12/10/2006	R203 On 02-August-07			Bond Future	8.3900	8.5470	102.3017	101.2528	0.00
12/10/2006	R203 On 02-November-06			Bond Future	8.4500	8.6030	99.8082	98.7314	0.00
12/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	22143	15999	22143	15999	0.00
12/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	10771	15594	10771	15594	0.00
12/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	24043	18556	24043	18556	0.00
12/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	18105	23379	18105	23379	0.00
12/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	29586	24114	29586	24114	0.00
12/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	22202	27219	22202	27219	0.00
12/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	13332	6803	13332	6803	0.00
12/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	2770	7008	2770	7008	0.00
12/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	20149	14376	20149	14376	0.00
12/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	12164	17357	12164	17357	0.00
12/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	10945	5249	10945	5249	0.00
12/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	3818	8889	3818	8889	0.00
12/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	18261	12861	18261	12861	0.00
12/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	13677	19244	13677	19244	0.00
12/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	8802	3953	8802	3953	0.00
12/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	5126	11045	5126	11045	0.00
12/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10457	6870	10457	6870	0.00
12/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	23121	30501	23121	30501	0.00
12/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	31833	25264	31833	25264	0.00
12/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	12574	16766	12574	16766	0.00
12/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	15937	8619	15937	8619	0.00
12/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	1956	5405	1956	5405	0.00
12/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	28721	21505	28721	21505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	7282	11033	7282	11033	0.00
12/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	37111	30793	37111	30793	0.00
12/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	16604	20774	16604	20774	0.00
12/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	21667	12999	21667	12999	0.00
12/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	896	2995	896	2995	0.00
12/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	33961	27131	33961	27131	0.00
12/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	11408	15340	11408	15340	0.00
12/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	39134	32610	39134	32610	0.00
12/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	15381	19346	15381	19346	0.00
12/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	36156	29072	36156	29072	0.00
12/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	10325	14003	10325	14003	0.00
12/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	41209	34483	41209	34483	0.00
12/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	14226	17990	14226	17990	0.00
12/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	24239	17729	24239	17729	0.00
12/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	9496	13953	9496	13953	0.00
12/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	41365	32626	41365	32626	0.00
12/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	3453	5681	3453	5681	0.00
12/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2057	637	2057	637	0.00
12/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	15882	25230	15882	25230	0.00
12/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5309	3230	5309	3230	0.00
12/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	35623	44511	35623	44511	0.00
12/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	231	47	231	47	0.00
12/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	31972	42556	31972	42556	0.00
12/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2355	1319	2355	1319	0.00
12/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	50733	60663	50733	60663	0.00
12/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	11	1	11	1	0.00
12/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	50096	60854	50096	60854	0.00
12/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	901	463	901	463	0.00
12/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	67765	78293	67765	78293	0.00
12/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	68868	79636	68868	79636	0.00
12/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	294	138	294	138	0.00
12/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	86080	96890	86080	96890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	88101	98869	88101	98869	0.00
12/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	107797	118564	107797	118564	0.00
12/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	148626	159394	148626	159394	0.00
12/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	127967	138735	127967	138735	0.00
12/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	1	4	1	0.00
12/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	145282	156246	145282	156246	0.00
12/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	19	7	19	7	0.00
12/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	125000	135955	125000	135955	0.00
12/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	81	35	81	35	0.00
12/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	105235	116155	105235	116155	0.00
12/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	45549	37523	45549	37523	0.00
12/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	6752	9487	6752	9487	0.00
12/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	50009	42519	50009	42519	0.00
12/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	10246	13245	10246	13245	0.00
12/10/2006	R204 On 01-February-07			Bond Future	8.4200	8.5760	97.9393	96.7792	0.00
12/10/2006	R204 On 03-May-07			Bond Future	8.4000	8.5560	100.1149	98.9738	0.00
12/10/2006	R204 On 02-August-07			Bond Future	8.3800	8.5350	98.2813	97.1663	0.00
12/10/2006	R204 On 02-November-06			Bond Future	8.4300	8.5870	99.7900	98.6543	0.00
12/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	30596	24168	30596	24168	0.00
12/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	17282	22455	17282	22455	0.00
12/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	36635	30726	36635	30726	0.00
12/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	29197	34700	29197	34700	0.00
12/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	43199	37326	43199	37326	0.00
12/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	34504	39781	34504	39781	0.00
12/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	17024	10304	17024	10304	0.00
12/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	4729	9366	4729	9366	0.00
12/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	28436	22289	28436	22289	0.00
12/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	18696	24149	18696	24149	0.00
12/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	14576	8509	14576	8509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	5896	11186	5896	11186	0.00
12/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	26351	20488	26351	20488	0.00
12/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	20203	25941	20203	25941	0.00
12/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	12315	6919	12315	6919	0.00
12/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	7270	13230	7270	13230	0.00
12/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17262	12853	17262	12853	0.00
12/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	29348	36540	29348	36540	0.00
12/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4204	1895	4204	1895	0.00
12/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	17611	26658	17611	26658	0.00
12/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	37486	30258	37486	30258	0.00
12/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	13558	17930	13558	17930	0.00
12/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	44440	37751	44440	37751	0.00
12/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	22912	27634	22912	27634	0.00
12/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	50779	44269	50779	44269	0.00
12/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	28167	32807	28167	32807	0.00
12/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	25312	16850	25312	16850	0.00
12/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	2282	5176	2282	5176	0.00
12/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	46515	39636	46515	39636	0.00
12/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	21507	26040	21507	26040	0.00
12/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	52775	46108	52775	46108	0.00
12/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	26725	31208	26725	31208	0.00
12/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	48637	41570	48637	41570	0.00
12/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	20168	24512	20168	24512	0.00
12/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	54809	47987	54809	47987	0.00
12/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	25339	29667	25339	29667	0.00
12/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	32826	26125	32826	26125	0.00
12/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	15956	20855	15956	20855	0.00
12/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	19642	12299	19642	12299	0.00
12/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	3751	7763	3751	7763	0.00
12/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	50285	41902	50285	41902	0.00
12/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	9018	12236	9018	12236	0.00
12/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	41133	30830	41133	30830	0.00
12/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	570	1625	570	1625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	885	307	885	307	0.00
12/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	33224	44003	33224	44003	0.00
12/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10308	7292	10308	7292	0.00
12/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	41095	49679	41095	49679	0.00
12/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5498	3663	5498	3663	0.00
12/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	55467	65232	55467	65232	0.00
12/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	101	26	101	26	0.00
12/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	51868	63150	51868	63150	0.00
12/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2826	1790	2826	1790	0.00
12/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	72472	83036	72472	83036	0.00
12/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	7	1	7	1	0.00
12/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	71710	83061	71710	83061	0.00
12/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	92164	103520	92164	103520	0.00
12/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1322	794	1322	794	0.00
12/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	91153	102225	91153	102225	0.00
12/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	113164	124521	113164	124521	0.00
12/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	560	318	560	318	0.00
12/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	111099	122458	111099	122458	0.00
12/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	156849	168206	156849	168206	0.00
12/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	134720	146077	134720	146077	0.00
12/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	73	37	73	37	0.00
12/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	153662	165227	153662	165227	0.00
12/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	213	115	213	115	0.00
12/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	132000	143502	132000	143502	0.00
12/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	57572	49782	57572	49782	0.00
12/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	15425	19046	15425	19046	0.00
12/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	63310	55888	63310	55888	0.00
12/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	20322	24050	20322	24050	0.00
12/10/2006	R207 On 01-February-07			Bond Future	8.3900	8.5510	91.5364	90.3670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R207 On 03-May-07			Bond Future	8.3700	8.5340	93.5707	92.4107	0.00
12/10/2006	R207 On 02-August-07			Bond Future	8.3600	8.5140	91.9907	90.8619	0.00
12/10/2006	R207 On 02-November-06			Bond Future	8.4100	8.5630	93.1314	91.9892	0.00
12/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	23620	17118	23620	17118	0.00
12/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	11999	17190	11999	17190	0.00
12/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	28552	22401	28552	22401	0.00
12/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	19385	24834	19385	24834	0.00
12/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	33451	27384	33451	27384	0.00
12/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	23156	28377	23156	28377	0.00
12/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	13942	7246	13942	7246	0.00
12/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	3464	8190	3464	8190	0.00
12/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	21524	15410	21524	15410	0.00
12/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	13512	19092	13512	19092	0.00
12/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	11494	5646	11494	5646	0.00
12/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	4661	10235	4661	10235	0.00
12/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	19536	13813	19536	13813	0.00
12/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	15154	21125	15154	21125	0.00
12/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	9297	4303	9297	4303	0.00
12/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	6129	12557	6129	12557	0.00
12/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12714	8524	12714	8524	0.00
12/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	23050	30554	23050	30554	0.00
12/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3198	1138	3198	1138	0.00
12/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	14894	24256	14894	24256	0.00
12/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	28125	20864	28125	20864	0.00
12/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	9343	13775	9343	13775	0.00
12/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	37005	29760	37005	29760	0.00
12/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	13651	18008	13651	18008	0.00
12/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	41634	34675	41634	34675	0.00
12/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	17297	21626	17297	21626	0.00
12/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	19486	11227	19486	11227	0.00
12/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	1779	4942	1779	4942	0.00
12/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	33016	25035	33016	25035	0.00
12/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	7150	10862	7150	10862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	25681	16171	25681	16171	0.00
12/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	824	2736	824	2736	0.00
12/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	39291	31785	39291	31785	0.00
12/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	12439	16533	12439	16533	0.00
12/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	43822	36647	43822	36647	0.00
12/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	16021	20134	16021	20134	0.00
12/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	41641	33880	41641	33880	0.00
12/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	11308	15147	11308	15147	0.00
12/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	46064	38678	46064	38678	0.00
12/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	14816	18718	14816	18718	0.00
12/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	25822	18936	25822	18936	0.00
12/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	10610	15418	10610	15418	0.00
12/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	16616	9108	16616	9108	0.00
12/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	2513	6428	2513	6428	0.00
12/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6700	4177	6700	4177	0.00
12/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	35893	45064	35893	45064	0.00
12/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	469	116	469	116	0.00
12/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	31215	42284	31215	42284	0.00
12/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3105	1789	3105	1789	0.00
12/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	51678	62056	51678	62056	0.00
12/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	32	5	32	5	0.00
12/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	50366	61761	50366	61761	0.00
12/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1249	662	1249	662	0.00
12/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	69744	80850	69744	80850	0.00
12/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
12/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	70477	81898	70477	81898	0.00
12/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	91191	102613	91191	102613	0.00
12/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	431	209	431	209	0.00
12/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	89405	100876	89405	100876	0.00
12/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	126	56	126	56	0.00
12/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	110154	121777	110154	121777	0.00
12/10/2006	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
12/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	112496	123918	112496	123918	0.00
12/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	134411	145833	134411	145833	0.00
12/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	42466	31379	42466	31379	0.00
12/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	74	410	74	410	0.00
12/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	31	13	31	13	0.00
12/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	131706	143381	131706	143381	0.00
12/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	46627	37120	46627	37120	0.00
12/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	3383	5570	3383	5570	0.00
12/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6	2	6	2	0.00
12/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	153941	165630	153941	165630	0.00
12/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	51625	42918	51625	42918	0.00
12/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	7554	10447	7554	10447	0.00
12/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	55525	47341	55525	47341	0.00
12/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	10673	13777	10673	13777	0.00
12/10/2006	TRTI On 02-November-06			Index Future	235.1800	233.4960	235.1800	233.4960	500.00
13/10/2006	CRDI On 02-November-06			Index Future	103.2000	102.8260	103.1980	102.8260	10.00
13/10/2006	GOVI On 01-February-07			jGovi	244.0500	242.8610	244.0490	242.8610	0.00
13/10/2006	GOVI On 03-May-07			jGovi	249.4700	248.2600	249.4730	248.2600	0.00
13/10/2006	GOVI On 02-August-07			jGovi	255.0100	254.0620	255.0100	254.0620	0.00
13/10/2006	GOVI On 02-November-06			jGovi	239.1100	237.9410	239.1070	237.9410	911.00
13/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	140534	128704	140534	128704	0.00
13/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	44	94	44	94	0.00
13/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	145229	133391	145229	133391	0.00
13/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	499	791	499	791	0.00
13/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	146753	137765	146753	137765	0.00
13/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1653	2145	1653	2145	0.00
13/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	91070	79412	91070	79412	0.00
13/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	2	0	2	0.00
13/10/2006	J153 On 31-August-10			jSwap	8.9000	9.0240	0.0466	0.0507	0.00
13/10/2006	J157 On 15-September-15			jSwap	8.6900	8.8480	0.0347	0.0247	0.00
13/10/2006	J186 On 21-December-26			jSwap	8.3700	8.4960	0.0857	0.0973	0.00
13/10/2006	J194 On 28-February-08			jSwap	9.0400	9.1150	0.0213	0.0223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	J201 On 22-December-14			jSwap	8.6700	8.8160	0.0704	0.0792	0.00
13/10/2006	J203 On 15-September-17			jSwap	8.6200	8.7680	0.0786	0.0884	0.00
13/10/2006	J204 On 21-December-18			jSwap	8.5300	8.6720	0.0798	0.0899	0.00
13/10/2006	J207 On 15-January-20			jSwap	8.5100	8.6470	0.0408	0.0515	0.00
13/10/2006	JBAR On 21-December-05			jBar	8.6200	8.5830	0.0000	0.0000	0.00
13/10/2006	JFRA On 01-February-07			jFra	9.0700	9.1190	0.0221	0.0222	0.00
13/10/2006	JFRA On 07-February-08			jFra	9.0100	9.0980	0.0220	0.0222	0.00
13/10/2006	JFRA On 03-May-07			jFra	9.2100	9.3310	0.0224	0.0227	0.00
13/10/2006	JFRA On 02-August-07			jFra	9.1600	9.3100	0.0223	0.0227	0.00
13/10/2006	JFRA On 02-November-06			jFra	8.7100	8.7190	0.0213	0.0213	0.00
13/10/2006	JFRA On 01-November-07			jFra	9.1500	9.2320	0.0240	0.0242	0.00
13/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3854	3966	3854	3966	0.00
13/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	21	19	21	19	0.00
13/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24776	24905	24776	24905	0.00
13/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21073	20997	21073	20997	0.00
13/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4234	4522	4234	4522	0.00
13/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	78	61	78	61	0.00
13/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4228	4551	4228	4551	0.00
13/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	176	141	176	141	0.00
13/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4168	4195	4168	4195	0.00
13/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
13/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4600	4789	4600	4789	0.00
13/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	279	251	279	251	0.00
13/10/2006	JN02 On 01-February-07			jNote	9.0300	9.1270	0.1644	0.1661	0.00
13/10/2006	JN02 On 03-May-07			jNote	8.9800	9.0950	0.1636	0.1655	0.00
13/10/2006	JN02 On 02-August-07			jNote	8.9000	9.0310	0.1623	0.1644	0.00
13/10/2006	JN02 On 02-November-06			jNote	9.0200	9.0980	0.1643	0.1657	0.00
13/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11234	12229	11234	12229	0.00
13/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10763	9921	10763	9921	0.00
13/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	12528	13527	12528	13527	0.00
13/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17485	16350	17485	16350	0.00
13/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	14948	16012	14948	16012	0.00
13/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21258	20002	21258	20002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32195	33661	32195	33661	0.00
13/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	9	7	9	7	0.00
13/10/2006	JN05 On 01-February-07			jNote	8.7500	8.8990	0.3506	0.3554	0.00
13/10/2006	JN05 On 03-May-07			jNote	8.7200	8.8730	0.3496	0.3546	0.00
13/10/2006	JN05 On 02-August-07			jNote	8.6800	8.8330	0.3484	0.3534	0.00
13/10/2006	JN05 On 02-November-06			jNote	8.7600	8.9000	0.3510	0.3556	0.00
13/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	3859	5493	3859	5493	0.00
13/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	23854	19514	23854	19514	0.00
13/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	6681	8642	6681	8642	0.00
13/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	28017	23711	28017	23711	0.00
13/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	8840	10920	8840	10920	0.00
13/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	31890	27607	31890	27607	0.00
13/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	60504	65928	60504	65928	0.00
13/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
13/10/2006	JN10 On 01-February-07			jNote	8.5600	8.7130	0.5683	0.5750	0.00
13/10/2006	JN10 On 03-May-07			jNote	8.5300	8.6860	0.5671	0.5738	0.00
13/10/2006	JN10 On 02-August-07			jNote	8.4900	8.6490	0.5656	0.5723	0.00
13/10/2006	JN10 On 02-November-06			jNote	8.5700	8.7240	0.5691	0.5757	0.00
13/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2100	4149	2100	4149	0.00
13/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	31595	23091	31595	23091	0.00
13/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4271	6879	4271	6879	0.00
13/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	35800	27624	35800	27624	0.00
13/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	6001	8814	6001	8814	0.00
13/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	40051	32043	40051	32043	0.00
13/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	87714	97269	87714	97269	0.00
13/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
13/10/2006	JROD On 31-January-07			jRod	8.2500	8.2590	0.0018	0.0015	0.00
13/10/2006	JROD On 28-February-07			jRod	8.4900	8.5080	0.0030	0.0026	0.00
13/10/2006	JROD On 30-March-07			jRod	8.7400	8.7620	0.0042	0.0039	0.00
13/10/2006	JROD On 30-April-07			jRod	8.5500	8.5610	0.0046	0.0043	0.00
13/10/2006	JROD On 31-May-07			jRod	8.7500	8.7580	0.0060	0.0056	0.00
13/10/2006	JROD On 31-October-06			jRod	7.7400	7.6810	0.0000	0.0006	0.00
13/10/2006	JROD On 30-November-06			jRod	8.0300	7.9500	0.0007	0.0001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	JROD On 29-December-06			jRod	8.4000	8.3640	0.0016	0.0011	0.00
13/10/2006	OTHI On 02-November-06			Index Future	237.1000	236.2040	237.0980	236.2040	15.00
13/10/2006	R153 On 01-February-07			Bond Future	8.5000	8.5870	119.2692	118.9915	0.00
13/10/2006	R153 On 03-May-07			Bond Future	8.4700	8.5450	115.2715	115.0265	0.00
13/10/2006	R153 On 02-August-07			Bond Future	8.4200	8.4970	117.7904	117.5680	0.00
13/10/2006	R153 On 02-November-06			Bond Future	8.5400	8.6150	116.6838	116.4057	408.00
13/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11454	10093	11454	10093	0.00
13/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	9885	11301	9885	11301	0.00
13/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	14733	13532	14733	13532	0.00
13/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	13660	14910	13660	14910	0.00
13/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	18634	17510	18634	17510	0.00
13/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16324	17425	16324	17425	0.00
13/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4800	3598	4800	3598	0.00
13/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	4278	5857	4278	5857	0.00
13/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	15367	13744	15367	13744	0.00
13/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	7288	8442	7288	8442	0.00
13/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	18030	16662	18030	16662	0.00
13/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	10852	11934	10852	11934	0.00
13/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	21697	20458	21697	20458	0.00
13/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	13709	14695	13709	14695	0.00
13/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	9270	7425	9270	7425	0.00
13/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1815	2751	1815	2751	0.00
13/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9715	8490	9715	8490	0.00
13/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	11419	12971	11419	12971	0.00
13/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3930	2892	3930	2892	0.00
13/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	5149	6893	5149	6893	0.00
13/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	21040	19125	21040	19125	0.00
13/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	4890	5753	4890	5753	0.00
13/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18915	17506	18915	17506	0.00
13/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10218	11258	10218	11258	0.00
13/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	19824	18373	19824	18373	0.00
13/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	9610	10609	9610	10609	0.00
13/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	22505	21238	22505	21238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	13104	14061	13104	14061	0.00
13/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	23329	22034	23329	22034	0.00
13/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12517	13447	12517	13447	0.00
13/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	16536	14121	16536	14121	0.00
13/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	490	856	490	856	0.00
13/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10568	9275	10568	9275	0.00
13/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	10634	12118	10634	12118	0.00
13/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1105	735	1105	735	0.00
13/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	11083	13495	11083	13495	101.00
13/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3165	2285	3165	2285	0.00
13/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	6130	8031	6130	8031	0.00
13/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6704	5751	6704	5751	0.00
13/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	14989	16813	14989	16813	0.00
13/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3874	3238	3874	3238	0.00
13/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	20455	22595	20455	22595	0.00
13/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	180	107	180	107	0.00
13/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	19002	21711	19002	21711	0.00
13/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1992	1614	1992	1614	0.00
13/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	26944	29344	26944	29344	0.00
13/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	14	8	14	8	0.00
13/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	27768	30542	27768	30542	0.00
13/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1001	792	1001	792	0.00
13/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	34402	36970	34402	36970	0.00
13/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
13/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	36771	39552	36771	39552	0.00
13/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	460	355	460	355	0.00
13/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	42389	45061	42389	45061	0.00
13/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45876	48658	45876	48658	0.00
13/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	193	145	193	145	0.00
13/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	50727	53457	50727	53457	0.00
13/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55071	57852	55071	57852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	25	18	25	18	0.00
13/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	68012	70783	68012	70783	0.00
13/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	73	54	73	54	0.00
13/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	59294	62052	59294	62052	0.00
13/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27392	25241	27392	25241	0.00
13/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3245	3871	3245	3871	0.00
13/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64356	67137	64356	67137	0.00
13/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	73732	76513	73732	76513	0.00
13/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	24660	21986	24660	21986	0.00
13/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	104	211	104	211	0.00
13/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	23691	22081	23691	22081	0.00
13/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7434	8274	7434	8274	0.00
13/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	26791	25385	26791	25385	0.00
13/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10356	11175	10356	11175	0.00
13/10/2006	R157 On 01-February-07			Bond Future	8.4500	8.5550	135.8217	135.0314	0.00
13/10/2006	R157 On 03-May-07			Bond Future	8.3900	8.4910	132.1750	131.4917	0.00
13/10/2006	R157 On 02-August-07			Bond Future	8.3700	8.4660	135.0625	134.3949	0.00
13/10/2006	R157 On 02-November-06			Bond Future	8.4300	8.5400	133.1376	132.3275	55.00
13/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	27427	23319	27427	23319	0.00
13/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	19881	23677	19881	23677	0.00
13/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	35357	31797	35357	31797	0.00
13/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	27892	31166	27892	31166	0.00
13/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	43394	39870	43394	39870	0.00
13/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	34388	37541	34388	37541	0.00
13/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	14630	10149	14630	10149	0.00
13/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	5796	9416	5796	9416	0.00
13/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31720	27238	31720	27238	0.00
13/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	17043	20464	17043	20464	0.00
13/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	43170	39130	43170	39130	0.00
13/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	21776	24570	21776	24570	0.00
13/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	50875	46979	50875	46979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	28280	31061	28280	31061	0.00
13/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25581	19396	25581	19396	0.00
13/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2201	4118	2201	4118	0.00
13/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	19791	14395	19791	14395	20.00
13/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	3656	6361	3656	6361	20.00
13/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	7749	6071	7749	6071	250.00
13/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	47878	54103	47878	54103	0.00
13/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	21582	18056	21582	18056	150.00
13/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	24834	29211	24834	29211	0.00
13/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	80395	73564	80395	73564	0.00
13/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3850	4923	3850	4923	150.00
13/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	17122	12171	17122	12171	0.00
13/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	4630	7780	4630	7780	0.00
13/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	10248	6742	10248	6742	0.00
13/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	8770	13365	8770	13365	0.00
13/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29536	25240	29536	25240	0.00
13/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	18418	22025	18418	22025	0.00
13/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36299	31459	36299	31459	0.00
13/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	14542	17606	14542	17606	0.00
13/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	45255	41099	45255	41099	0.00
13/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	20411	23088	20411	23088	0.00
13/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	52846	48859	52846	48859	0.00
13/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	26884	29574	26884	29574	0.00
13/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	47391	43120	47391	43120	0.00
13/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	19109	21671	19109	21671	0.00
13/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	41341	36865	41341	36865	0.00
13/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	12024	14224	12024	14224	0.00
13/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48971	43339	48971	43339	0.00
13/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	9744	12015	9744	12015	0.00
13/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	56419	51705	56419	51705	0.00
13/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	14508	16626	14508	16626	0.00
13/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	41780	34338	41780	34338	0.00
13/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	526	1184	526	1184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	85	35	85	35	0.00
13/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	51701	59751	51701	59751	171.00
13/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12333	8337	12333	8337	0.00
13/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	7170	11275	7170	11275	100.00
13/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	25394	21478	25394	21478	0.00
13/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	21434	25422	21434	25422	0.00
13/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	16495	13556	16495	13556	0.00
13/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	30666	35631	30666	35631	0.00
13/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	4123	2402	4123	2402	0.00
13/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	17527	23906	17527	23906	0.00
13/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	832	408	832	408	0.00
13/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	33159	40836	33159	40836	0.00
13/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9842	7828	9842	7828	0.00
13/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	42485	48374	42485	48374	0.00
13/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5215	3988	5215	3988	0.00
13/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	56678	63354	56678	63354	0.00
13/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	5	2	5	2	0.00
13/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	71282	79380	71282	79380	0.00
13/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2685	1988	2685	1988	0.00
13/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	73324	80530	73324	80530	0.00
13/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	91320	99421	91320	99421	0.00
13/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1262	904	1262	904	0.00
13/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	91441	98986	91441	98986	0.00
13/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	132584	140685	132584	140685	0.00
13/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	111753	119854	111753	119854	0.00
13/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	58893	50964	58893	50964	0.00
13/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	99	271	99	271	0.00
13/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	76020	67952	76020	67952	0.00
13/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	14	47	14	47	0.00
13/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	92899	84803	92899	84803	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2	7	2	7	0.00
13/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	539	373	539	373	0.00
13/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	110628	118366	110628	118366	0.00
13/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	62800	56533	62800	56533	0.00
13/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	6423	8059	6423	8059	0.00
13/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77413	70663	77413	70663	0.00
13/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	4199	5352	4199	5352	0.00
13/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	92459	85353	92459	85353	0.00
13/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2715	3513	2715	3513	0.00
13/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	63267	58839	63267	58839	0.00
13/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	20647	22895	20647	22895	0.00
13/10/2006	R186 On 01-February-07			Bond Future	8.1200	8.2170	124.6187	123.5108	0.00
13/10/2006	R186 On 03-May-07			Bond Future	8.1000	8.1960	127.3522	126.2595	0.00
13/10/2006	R186 On 02-August-07			Bond Future	8.0800	8.1760	124.8224	123.7338	0.00
13/10/2006	R186 On 02-November-06			Bond Future	8.1400	8.2340	127.1619	126.0612	29.00
13/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	38836	33111	38836	33111	0.00
13/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	29687	35041	29687	35041	0.00
13/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	58134	52172	58134	52172	0.00
13/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	41125	46090	41125	46090	0.00
13/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	68057	62049	68057	62049	0.00
13/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	48879	53757	48879	53757	0.00
13/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	21283	15152	21283	15152	0.00
13/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	8457	13332	8457	13332	0.00
13/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	45577	39278	45577	39278	0.00
13/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	25137	29918	25137	29918	0.00
13/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	70776	64038	70776	64038	0.00
13/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	31641	35830	31641	35830	0.00
13/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	25166	18362	25166	18362	0.00
13/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	6680	10882	6680	10882	0.00
13/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	17757	12330	17757	12330	0.00
13/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	10631	16211	10631	16211	0.00
13/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	60569	53234	60569	53234	0.00
13/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	18023	21767	18023	21767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	80359	73698	80359	73698	0.00
13/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	39194	43419	39194	43419	0.00
13/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	43052	34070	43052	34070	0.00
13/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	2326	4351	2326	4351	0.00
13/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	77538	70429	77538	70429	0.00
13/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	27571	31388	27571	31388	0.00
13/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	83585	76766	83585	76766	0.00
13/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	37018	41085	37018	41085	0.00
13/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	86867	79892	86867	79892	0.00
13/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	34936	38847	34936	38847	0.00
13/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	80661	72229	80661	72229	0.00
13/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	11344	13991	11344	13991	0.00
13/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	68109	57690	68109	57690	0.00
13/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	459	1047	459	1047	0.00
13/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	91837	84031	91837	84031	0.00
13/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	20653	23774	20653	23774	0.00
13/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	100523	92950	100523	92950	0.00
13/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	27502	30815	27502	30815	0.00
13/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	42085	36069	42085	36069	0.00
13/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	27271	32334	27271	32334	0.00
13/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	27152	22623	27152	22623	0.00
13/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	41073	47624	41073	47624	0.00
13/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	7180	4454	7180	4454	0.00
13/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	23271	31551	23271	31551	0.00
13/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15814	12745	15814	12745	0.00
13/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	59516	67527	59516	67527	0.00
13/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1390	733	1390	733	0.00
13/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	47458	57809	47458	57809	0.00
13/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8055	6239	8055	6239	0.00
13/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	82630	91893	82630	91893	0.00
13/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	129	57	129	57	0.00
13/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	77284	88219	77284	88219	0.00
13/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3882	2906	3882	2906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	110467	120571	110467	120571	0.00
13/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	6	2	6	2	0.00
13/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	109403	120406	109403	120406	0.00
13/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1664	1202	1664	1202	0.00
13/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	141448	152067	141448	152067	0.00
13/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	142847	153854	142847	153854	0.00
13/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	628	438	628	438	0.00
13/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	174852	185741	174852	185741	0.00
13/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	177558	188564	177558	188564	0.00
13/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	93711	82832	93711	82832	0.00
13/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	71	199	71	199	0.00
13/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	213585	224592	213585	224592	0.00
13/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	207	139	207	139	0.00
13/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	210165	221177	210165	221177	0.00
13/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	102250	92988	102250	92988	0.00
13/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	7084	8902	7084	8902	0.00
13/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	74123	67197	74123	67197	0.00
13/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	29552	33554	29552	33554	0.00
13/10/2006	R194 On 01-February-07			Bond Future	8.8100	8.9040	105.5632	105.4671	0.00
13/10/2006	R194 On 03-May-07			Bond Future	8.7800	8.8580	102.7892	102.7263	0.00
13/10/2006	R194 On 02-August-07			Bond Future	8.7100	8.7760	105.0352	104.9965	0.00
13/10/2006	R194 On 02-November-06			Bond Future	8.7900	8.8890	103.3177	103.2010	0.00
13/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3433	3011	3433	3011	0.00
13/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4015	4554	4015	4554	0.00
13/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5578	5253	5578	5253	0.00
13/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4236	4540	4236	4540	0.00
13/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6130	5945	6130	5945	0.00
13/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5884	6086	5884	6086	0.00
13/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	728	479	728	479	0.00
13/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3117	4035	3117	4035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6007	5667	6007	5667	0.00
13/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3890	4178	3890	4178	0.00
13/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6987	6785	6987	6785	0.00
13/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5110	5295	5110	5295	0.00
13/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6839	6640	6839	6640	0.00
13/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5234	5422	5234	5422	0.00
13/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6694	6498	6694	6498	0.00
13/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5360	5551	5360	5551	0.00
13/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5790	5458	5790	5458	0.00
13/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4061	4357	4061	4357	0.00
13/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4777	4484	4777	4484	0.00
13/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4987	5323	4987	5323	0.00
13/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2934	2553	2934	2553	0.00
13/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4519	5099	4519	5099	0.00
13/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6921	6549	6921	6549	0.00
13/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3258	3515	3258	3515	0.00
13/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3178	2777	3178	2777	0.00
13/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4261	4821	4261	4821	0.00
13/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2267	1948	2267	1948	0.00
13/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5361	6003	5361	6003	0.00
13/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	423	264	423	264	0.00
13/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4047	5056	4047	5056	0.00
13/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	560	359	560	359	0.00
13/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3567	4533	3567	4533	0.00
13/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1380	1157	1380	1157	0.00
13/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6995	7733	6995	7733	0.00
13/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	72	40	72	40	0.00
13/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6793	7927	6793	7927	0.00
13/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	6	3	6	3	0.00
13/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9836	11000	9836	11000	0.00
13/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	760	619	760	619	0.00
13/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8905	9726	8905	9726	0.00
13/10/2006	R194 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
13/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12953	14120	12953	14120	0.00
13/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	369	291	369	291	0.00
13/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11055	11938	11055	11938	0.00
13/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	184	142	184	142	0.00
13/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13420	14339	13420	14339	0.00
13/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16089	17256	16089	17256	0.00
13/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	85	64	85	64	0.00
13/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15880	16820	15880	16820	0.00
13/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19239	20406	19239	20406	0.00
13/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	36	27	36	27	0.00
13/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18400	19351	18400	19351	0.00
13/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22403	23570	22403	23570	0.00
13/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	14	10	14	10	0.00
13/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20956	21913	20956	21913	0.00
13/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25580	26747	25580	26747	0.00
13/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35194	36361	35194	36361	0.00
13/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31975	33142	31975	33142	0.00
13/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28771	29938	28771	29938	0.00
13/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	1	0	1	0	0.00
13/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28735	29696	28735	29696	0.00
13/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	2	1	2	1	0.00
13/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26129	27090	26129	27090	0.00
13/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	5	4	5	4	0.00
13/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23535	24494	23535	24494	0.00
13/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7596	7383	7596	7383	0.00
13/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4633	4807	4633	4807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R201 On 01-February-07			Bond Future	8.4000	8.4950	103.1220	102.5547	0.00
13/10/2006	R201 On 03-May-07			Bond Future	8.3800	8.4730	105.3767	104.8329	0.00
13/10/2006	R201 On 02-August-07			Bond Future	8.3500	8.4500	103.2539	102.7278	0.00
13/10/2006	R201 On 02-November-06			Bond Future	8.4100	8.5120	105.2550	104.6815	26.00
13/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21208	18247	21208	18247	0.00
13/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	15250	17962	15250	17962	0.00
13/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	29179	26314	29179	26314	0.00
13/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	22233	24807	22233	24807	0.00
13/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	34301	31497	34301	31497	0.00
13/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	26314	28770	26314	28770	0.00
13/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	10390	7431	10390	7431	0.00
13/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	5355	8131	5355	8131	0.00
13/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26423	23049	26423	23049	0.00
13/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	11949	14248	11949	14248	0.00
13/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	35441	32203	35441	32203	0.00
13/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	17420	19620	17420	19620	0.00
13/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	40314	37210	40314	37210	0.00
13/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	21513	23670	21513	23670	0.00
13/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16434	12500	16434	12500	0.00
13/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	2694	4495	2694	4495	0.00
13/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22885	19784	22885	19784	0.00
13/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	14078	16650	14078	16650	0.00
13/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	12258	8959	12258	8959	0.00
13/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	4311	6747	4311	6747	0.00
13/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24625	21385	24625	21385	0.00
13/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	12979	15413	12979	15413	0.00
13/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	14278	10652	14278	10652	0.00
13/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	3429	5537	3429	5537	0.00
13/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30188	26556	30188	26556	0.00
13/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	10088	12128	10088	12128	0.00
13/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	37110	33781	37110	33781	0.00
13/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	16344	18453	16344	18453	0.00
13/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	41899	38722	41899	38722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	20418	22502	20418	22502	0.00
13/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	21094	16619	21094	16619	0.00
13/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1603	2864	1603	2864	0.00
13/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	38819	35399	38819	35399	0.00
13/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	15317	17336	15317	17336	0.00
13/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	43517	40267	43517	40267	0.00
13/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	19364	21375	19364	21375	0.00
13/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	40610	36418	40610	36418	0.00
13/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6619	8100	6619	8100	0.00
13/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	46028	42264	46028	42264	0.00
13/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	11680	13355	11680	13355	0.00
13/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34060	28748	34060	28748	0.00
13/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	378	801	378	801	0.00
13/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13865	11624	13865	11624	0.00
13/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	22305	25737	22305	25737	0.00
13/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3616	2286	3616	2286	0.00
13/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	13307	17711	13307	17711	0.00
13/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	785	432	785	432	0.00
13/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	25475	30857	25475	30857	0.00
13/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8264	6719	8264	6719	0.00
13/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	31365	35493	31365	35493	0.00
13/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4419	3469	4419	3469	0.00
13/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	42448	47171	42448	47171	0.00
13/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	94	45	94	45	0.00
13/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	40064	45750	40064	45750	0.00
13/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	7	3	7	3	0.00
13/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	55544	61275	55544	61275	0.00
13/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2271	1730	2271	1730	0.00
13/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	55500	60633	55500	60633	0.00
13/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	71397	77131	71397	77131	0.00
13/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1064	786	1064	786	0.00
13/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	69772	75167	69772	75167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	452	323	452	323	0.00
13/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	84923	90468	84923	90468	0.00
13/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	87555	93289	87555	93289	0.00
13/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	104018	109752	104018	109752	0.00
13/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	47686	42060	47686	42060	0.00
13/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	71	179	71	179	0.00
13/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	173	120	173	120	0.00
13/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	100697	106317	100697	106317	0.00
13/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	51907	47277	51907	47277	0.00
13/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	4272	5315	4272	5315	0.00
13/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	50291	46760	50291	46760	0.00
13/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	15544	17274	15544	17274	0.00
13/10/2006	R203 On 01-February-07			Bond Future	8.3400	8.4330	102.6773	102.0017	0.00
13/10/2006	R203 On 03-May-07			Bond Future	8.3200	8.4120	100.7410	100.0878	0.00
13/10/2006	R203 On 02-August-07			Bond Future	8.2900	8.3890	102.9462	102.3017	0.00
13/10/2006	R203 On 02-November-06			Bond Future	8.3500	8.4470	100.4927	99.8082	0.00
13/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	22156	18261	22156	18261	0.00
13/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	10817	13677	10817	13677	0.00
13/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	27780	24043	27780	24043	0.00
13/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	15310	18105	15310	18105	0.00
13/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	33266	29586	33266	29586	0.00
13/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	19436	22202	19436	22202	0.00
13/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13206	8802	13206	8802	0.00
13/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2684	5126	2684	5126	0.00
13/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	26484	22143	26484	22143	0.00
13/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	8356	10771	8356	10771	0.00
13/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	18678	13332	18678	13332	0.00
13/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	1271	2770	1271	2770	0.00
13/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	24270	20149	24270	20149	0.00
13/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	9529	12164	9529	12164	0.00
13/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	15847	10945	15847	10945	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1875	3818	1875	3818	0.00
13/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13198	10457	13198	10457	0.00
13/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	19107	23121	19107	23121	0.00
13/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	36205	31833	36205	31833	0.00
13/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	10413	12574	10413	12574	0.00
13/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	21662	15937	21662	15937	0.00
13/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	836	1956	836	1956	0.00
13/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	33673	28721	33673	28721	0.00
13/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	5479	7282	5479	7282	0.00
13/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	41299	37111	41299	37111	0.00
13/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	14346	16604	14346	16604	0.00
13/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	27944	21667	27944	21667	0.00
13/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	328	896	328	896	0.00
13/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	38482	33961	38482	33961	0.00
13/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	9397	11408	9397	11408	0.00
13/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	43442	39134	43442	39134	0.00
13/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	13244	15381	13244	15381	0.00
13/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	40821	36156	40821	36156	0.00
13/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	8458	10325	8458	10325	0.00
13/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	45636	41209	45636	41209	0.00
13/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	12208	14226	12208	14226	0.00
13/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	28792	24239	28792	24239	0.00
13/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	7294	9496	7294	9496	0.00
13/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	47125	41365	47125	41365	0.00
13/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2458	3453	2458	3453	0.00
13/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3802	2057	3802	2057	0.00
13/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	10782	15882	10782	15882	0.00
13/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7002	5309	7002	5309	0.00
13/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	30560	35623	30560	35623	0.00
13/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	540	231	540	231	0.00
13/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	25436	31972	25436	31972	0.00
13/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3257	2355	3257	2355	0.00
13/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	44879	50733	44879	50733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	32	11	32	11	0.00
13/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	43272	50096	43272	50096	0.00
13/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1311	901	1311	901	0.00
13/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	61420	67765	61420	67765	0.00
13/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
13/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	62023	68868	62023	68868	0.00
13/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	451	294	451	294	0.00
13/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	79482	86080	79482	86080	0.00
13/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	81256	88101	81256	88101	0.00
13/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	100951	107797	100951	107797	0.00
13/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	141781	148626	141781	148626	0.00
13/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	121122	127967	121122	127967	0.00
13/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	4	6	4	0.00
13/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	138529	145282	138529	145282	0.00
13/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	32	19	32	19	0.00
13/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	118258	125000	118258	125000	0.00
13/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	131	81	131	81	0.00
13/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	98530	105235	98530	105235	0.00
13/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	50736	45549	50736	45549	0.00
13/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	5406	6752	5406	6752	0.00
13/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	54877	50009	54877	50009	0.00
13/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	8669	10246	8669	10246	0.00
13/10/2006	R204 On 01-February-07			Bond Future	8.3100	8.4150	98.6840	97.9393	0.00
13/10/2006	R204 On 03-May-07			Bond Future	8.3000	8.3960	100.8446	100.1149	0.00
13/10/2006	R204 On 02-August-07			Bond Future	8.2800	8.3770	99.0031	98.2813	0.00
13/10/2006	R204 On 02-November-06			Bond Future	8.3300	8.4310	100.5498	99.7900	0.00
13/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	30562	26351	30562	26351	0.00
13/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	16966	20203	16966	20203	0.00
13/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	40713	36635	40713	36635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	25977	29197	25977	29197	0.00
13/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	47247	43199	47247	43199	0.00
13/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	31334	34504	31334	34504	0.00
13/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	17032	12315	17032	12315	0.00
13/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	4388	7270	4388	7270	0.00
13/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	35157	30596	35157	30596	0.00
13/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	14396	17282	14396	17282	0.00
13/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	22554	17024	22554	17024	0.00
13/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	2660	4729	2660	4729	0.00
13/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	32825	28436	32825	28436	0.00
13/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	15637	18696	15637	18696	0.00
13/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	19716	14576	19716	14576	0.00
13/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	3437	5896	3437	5896	0.00
13/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20537	17262	20537	17262	0.00
13/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	25176	29348	25176	29348	0.00
13/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	6623	4204	6623	4204	0.00
13/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	12431	17611	12431	17611	0.00
13/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	42534	37486	42534	37486	0.00
13/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	11159	13558	11159	13558	0.00
13/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	49008	44440	49008	44440	0.00
13/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	20183	22912	20183	22912	0.00
13/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	55235	50779	55235	50779	0.00
13/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	25405	28167	25405	28167	0.00
13/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	31776	25312	31776	25312	0.00
13/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1147	2282	1147	2282	0.00
13/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	51202	46515	51202	46515	0.00
13/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	18898	21507	18898	21507	0.00
13/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	57330	52775	57330	52775	0.00
13/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	24062	26725	24062	26725	0.00
13/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	53441	48637	53441	48637	0.00
13/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	17675	20168	17675	20168	0.00
13/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	59461	54809	59461	54809	0.00
13/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	22773	25339	22773	25339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	37555	32826	37555	32826	0.00
13/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	13238	15956	13238	15956	0.00
13/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	25524	19642	25524	19642	0.00
13/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	2034	3751	2034	3751	0.00
13/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	56008	50285	56008	50285	0.00
13/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	7294	9018	7294	9018	0.00
13/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	48399	41133	48399	41133	0.00
13/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	238	570	238	570	0.00
13/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1627	885	1627	885	0.00
13/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26368	33224	26368	33224	0.00
13/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12641	10308	12641	10308	0.00
13/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	35980	41095	35980	41095	0.00
13/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6986	5498	6986	5498	0.00
13/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	49508	55467	49508	55467	0.00
13/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	220	101	220	101	0.00
13/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	44388	51868	44388	51868	0.00
13/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3702	2826	3702	2826	0.00
13/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	65899	72472	65899	72472	0.00
13/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	17	7	17	7	0.00
13/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	64122	71710	64122	71710	0.00
13/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
13/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	84566	92164	84566	92164	0.00
13/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1787	1322	1787	1322	0.00
13/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	84170	91153	84170	91153	0.00
13/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	105566	113164	105566	113164	0.00
13/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	781	560	781	560	0.00
13/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	103873	111099	103873	111099	0.00
13/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	149250	156849	149250	156849	0.00
13/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	127122	134720	127122	134720	0.00
13/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	108	73	108	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	146250	153662	146250	153662	0.00
13/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	308	213	308	213	0.00
13/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	124647	132000	124647	132000	0.00
13/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	62820	57572	62820	57572	0.00
13/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	13375	15425	13375	15425	0.00
13/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	68338	63310	68338	63310	0.00
13/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	18133	20322	18133	20322	0.00
13/10/2006	R207 On 01-February-07			Bond Future	8.2900	8.3900	92.3027	91.5364	0.00
13/10/2006	R207 On 03-May-07			Bond Future	8.2700	8.3730	94.3234	93.5707	0.00
13/10/2006	R207 On 02-August-07			Bond Future	8.2500	8.3560	92.7368	91.9907	0.00
13/10/2006	R207 On 02-November-06			Bond Future	8.3000	8.4070	93.9114	93.1314	0.00
13/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	23939	19536	23939	19536	0.00
13/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	11894	15154	11894	15154	0.00
13/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	33000	28552	33000	28552	0.00
13/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	16305	19385	16305	19385	0.00
13/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	37836	33451	37836	33451	0.00
13/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	20080	23156	20080	23156	0.00
13/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	14188	9297	14188	9297	0.00
13/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	3220	6129	3220	6129	0.00
13/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	28519	23620	28519	23620	0.00
13/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	9234	11999	9234	11999	0.00
13/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	19883	13942	19883	13942	0.00
13/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	1605	3464	1605	3464	0.00
13/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	26178	21524	26178	21524	0.00
13/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	10503	13512	10503	13512	0.00
13/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	16937	11494	16937	11494	0.00
13/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	2304	4661	2304	4661	0.00
13/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	16086	12714	16086	12714	0.00
13/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	18759	23050	18759	23050	0.00
13/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	5727	3198	5727	3198	0.00
13/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	9624	14894	9624	14894	0.00
13/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	33491	28125	33491	28125	0.00
13/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	7044	9343	7044	9343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	42134	37005	42134	37005	0.00
13/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	11254	13651	11254	13651	0.00
13/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	46591	41634	46591	41634	0.00
13/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	14793	17297	14793	17297	0.00
13/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	26224	19486	26224	19486	0.00
13/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	717	1779	717	1779	0.00
13/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	38807	33016	38807	33016	0.00
13/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	5277	7150	5277	7150	0.00
13/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	32942	25681	32942	25681	0.00
13/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	286	824	286	824	0.00
13/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	44580	39291	44580	39291	0.00
13/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	10200	12439	10200	12439	0.00
13/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	48915	43822	48915	43822	0.00
13/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	13653	16021	13653	16021	0.00
13/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	47085	41641	47085	41641	0.00
13/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	9225	11308	9225	11308	0.00
13/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	51289	46064	51289	46064	0.00
13/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	12581	14816	12581	14816	0.00
13/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	30959	25822	30959	25822	0.00
13/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	8084	10610	8084	10610	0.00
13/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	22990	16616	22990	16616	0.00
13/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	1088	2513	1088	2513	0.00
13/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	8861	6700	8861	6700	0.00
13/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	30390	35893	30390	35893	0.00
13/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	1055	469	1055	469	0.00
13/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	24001	31215	24001	31215	0.00
13/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4309	3105	4309	3105	0.00
13/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	45219	51678	45219	51678	0.00
13/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	91	32	91	32	0.00
13/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	42625	50366	42625	50366	0.00
13/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1825	1249	1825	1249	0.00
13/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	62656	69744	62656	69744	0.00
13/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	3	1	3	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
13/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	62680	70477	62680	70477	0.00
13/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	83391	91191	83391	91191	0.00
13/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	664	431	664	431	0.00
13/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	81974	89405	81974	89405	0.00
13/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	206	126	206	126	0.00
13/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	102570	110154	102570	110154	0.00
13/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	104696	112496	104696	112496	0.00
13/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	126611	134411	126611	134411	0.00
13/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	50208	42466	50208	42466	0.00
13/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	17	74	17	74	0.00
13/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	54	31	54	31	0.00
13/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	124065	131706	124065	131706	0.00
13/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	53266	46627	53266	46627	0.00
13/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	2359	3383	2359	3383	0.00
13/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	12	6	12	6	0.00
13/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	146283	153941	146283	153941	0.00
13/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	57627	51625	57627	51625	0.00
13/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	6029	7554	6029	7554	0.00
13/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	61242	55525	61242	55525	0.00
13/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	8928	10673	8928	10673	0.00
13/10/2006	TRTI On 02-November-06			Index Future	236.3200	235.1800	236.3220	235.1800	500.00
16/10/2006	CRDI On 02-November-06			Index Future	103.2400	103.1980	103.2390	103.1980	10.00
16/10/2006	GOVI On 01-February-07			jGovi	244.1100	244.0490	244.1110	244.0490	0.00
16/10/2006	GOVI On 03-May-07			jGovi	249.5400	249.4730	249.5350	249.4730	0.00
16/10/2006	GOVI On 02-August-07			jGovi	255.1800	255.0100	255.1820	255.0100	0.00
16/10/2006	GOVI On 02-November-06			jGovi	239.1700	239.1070	239.1690	239.1070	911.00
16/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	141146	140534	141146	140534	0.00
16/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	36	44	36	44	0.00
16/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	145813	145229	145813	145229	0.00
16/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	463	499	463	499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	148357	146753	148357	146753	0.00
16/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1537	1653	1537	1653	0.00
16/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	91690	91070	91690	91070	0.00
16/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
16/10/2006	J153 On 31-August-10			jSwap	8.9000	8.8980	0.0466	0.0466	0.00
16/10/2006	J157 On 15-September-15			jSwap	8.6800	8.6870	0.0355	0.0347	0.00
16/10/2006	J186 On 21-December-26			jSwap	8.2900	8.3680	0.0778	0.0857	0.00
16/10/2006	J194 On 28-February-08			jSwap	9.0400	9.0400	0.0214	0.0213	0.00
16/10/2006	J201 On 22-December-14			jSwap	8.6600	8.6650	0.0699	0.0704	0.00
16/10/2006	J203 On 15-September-17			jSwap	8.6100	8.6190	0.0783	0.0786	0.00
16/10/2006	J204 On 21-December-18			jSwap	8.5300	8.5320	0.0795	0.0798	0.00
16/10/2006	J207 On 15-January-20			jSwap	8.5000	8.5080	0.0404	0.0408	0.00
16/10/2006	JBAR On 21-December-05			jBar	8.6600	8.6170	0.0000	0.0000	0.00
16/10/2006	JFRA On 01-February-07			jFra	9.0600	9.0720	0.0221	0.0221	0.00
16/10/2006	JFRA On 07-February-08			jFra	9.0400	9.0140	0.0220	0.0220	0.00
16/10/2006	JFRA On 03-May-07			jFra	9.2100	9.2050	0.0225	0.0224	0.00
16/10/2006	JFRA On 02-August-07			jFra	9.2000	9.1620	0.0224	0.0223	0.00
16/10/2006	JFRA On 02-November-06			jFra	8.7200	8.7080	0.0213	0.0213	0.00
16/10/2006	JFRA On 01-November-07			jFra	9.1500	9.1490	0.0240	0.0240	0.00
16/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3833	3854	3833	3854	0.00
16/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	20	21	20	21	0.00
16/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24737	24776	24737	24776	0.00
16/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20971	21073	20971	21073	0.00
16/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4249	4234	4249	4234	0.00
16/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	74	78	74	78	0.00
16/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4309	4228	4309	4228	0.00
16/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	163	176	163	176	0.00
16/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4197	4168	4197	4168	0.00
16/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
16/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4588	4600	4588	4600	0.00
16/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	277	279	277	279	0.00
16/10/2006	JN02 On 01-February-07			jNote	9.0300	9.0260	0.1645	0.1644	0.00
16/10/2006	JN02 On 03-May-07			jNote	8.9900	8.9780	0.1636	0.1636	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	JN02 On 02-August-07			jNote	8.9100	8.9040	0.1623	0.1623	0.00
16/10/2006	JN02 On 02-November-06			jNote	9.0300	9.0160	0.1645	0.1643	0.00
16/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11149	11234	11149	11234	0.00
16/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10550	10763	10550	10763	0.00
16/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	12474	12528	12474	12528	0.00
16/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17303	17485	17303	17485	0.00
16/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	14881	14948	14881	14948	0.00
16/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21135	21258	21135	21258	0.00
16/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32387	32195	32387	32195	0.00
16/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	3	9	3	9	0.00
16/10/2006	JN05 On 01-February-07			jNote	8.7400	8.7510	0.3503	0.3506	0.00
16/10/2006	JN05 On 03-May-07			jNote	8.7100	8.7180	0.3493	0.3496	0.00
16/10/2006	JN05 On 02-August-07			jNote	8.6700	8.6760	0.3480	0.3484	0.00
16/10/2006	JN05 On 02-November-06			jNote	8.7600	8.7600	0.3508	0.3510	0.00
16/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	3678	3859	3678	3859	0.00
16/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	23954	23854	23954	23854	0.00
16/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	6497	6681	6497	6681	0.00
16/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	28154	28017	28154	28017	0.00
16/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	8652	8840	8652	8840	0.00
16/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	32064	31890	32064	31890	0.00
16/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	60342	60504	60342	60504	0.00
16/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
16/10/2006	JN10 On 01-February-07			jNote	8.5500	8.5560	0.5682	0.5683	0.00
16/10/2006	JN10 On 03-May-07			jNote	8.5200	8.5260	0.5669	0.5671	0.00
16/10/2006	JN10 On 02-August-07			jNote	8.4900	8.4890	0.5655	0.5656	0.00
16/10/2006	JN10 On 02-November-06			jNote	8.5700	8.5710	0.5689	0.5691	0.00
16/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	1966	2100	1966	2100	0.00
16/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	31802	31595	31802	31595	0.00
16/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4125	4271	4125	4271	0.00
16/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	35997	35800	35997	35800	0.00
16/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	5870	6001	5870	6001	0.00
16/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	40197	40051	40197	40051	0.00
16/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	87337	87714	87337	87714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
16/10/2006	JROD On 31-January-07			jRod	8.2600	8.2500	0.0015	0.0018	0.00
16/10/2006	JROD On 28-February-07			jRod	8.5000	8.4890	0.0026	0.0030	0.00
16/10/2006	JROD On 30-March-07			jRod	8.7400	8.7440	0.0038	0.0042	0.00
16/10/2006	JROD On 30-April-07			jRod	8.5400	8.5510	0.0041	0.0046	0.00
16/10/2006	JROD On 31-May-07			jRod	8.7300	8.7470	0.0055	0.0060	0.00
16/10/2006	JROD On 31-October-06			jRod	7.7400	7.7420	0.0004	0.0000	0.00
16/10/2006	JROD On 30-November-06			jRod	8.0300	8.0270	0.0003	0.0007	0.00
16/10/2006	JROD On 29-December-06			jRod	8.4200	8.3970	0.0012	0.0016	0.00
16/10/2006	OTHI On 02-November-06			Index Future	237.1200	237.0980	237.1210	237.0980	15.00
16/10/2006	R153 On 01-February-07			Bond Future	8.5000	8.5020	119.2660	119.2692	0.00
16/10/2006	R153 On 03-May-07			Bond Future	8.4600	8.4650	115.2838	115.2715	0.00
16/10/2006	R153 On 02-August-07			Bond Future	8.4100	8.4190	117.8076	117.7904	0.00
16/10/2006	R153 On 02-November-06			Bond Future	8.5400	8.5350	116.6838	116.6838	408.00
16/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10407	10568	10407	10568	0.00
16/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	10506	10634	10506	10634	0.00
16/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	14691	14733	14691	14733	0.00
16/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	13496	13660	13496	13660	0.00
16/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	18635	18634	18635	18634	0.00
16/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16154	16324	16154	16324	0.00
16/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4446	4800	4446	4800	0.00
16/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	3924	4278	3924	4278	0.00
16/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11292	11454	11292	11454	0.00
16/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	9756	9885	9756	9885	0.00
16/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	15205	15367	15205	15367	0.00
16/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	7159	7288	7159	7288	0.00
16/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	17999	18030	17999	18030	0.00
16/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	10698	10852	10698	10852	0.00
16/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	21708	21697	21708	21697	0.00
16/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	13550	13709	13550	13709	0.00
16/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8983	9270	8983	9270	0.00
16/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1527	1815	1527	1815	0.00
16/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9556	9715	9556	9715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	11293	11419	11293	11419	0.00
16/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3580	3930	3580	3930	0.00
16/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	4799	5149	4799	5149	0.00
16/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	20888	21040	20888	21040	0.00
16/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	4771	4890	4771	4890	0.00
16/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18887	18915	18887	18915	0.00
16/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10067	10218	10067	10218	0.00
16/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	19800	19824	19800	19824	0.00
16/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	9463	9610	9463	9610	0.00
16/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	22519	22505	22519	22505	0.00
16/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	12947	13104	12947	13104	0.00
16/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	23347	23329	23347	23329	0.00
16/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12363	12517	12363	12517	0.00
16/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	16398	16536	16398	16536	0.00
16/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	351	490	351	490	0.00
16/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	883	1105	883	1105	0.00
16/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	10862	11083	10862	11083	101.00
16/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2828	3165	2828	3165	0.00
16/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	5792	6130	5792	6130	0.00
16/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6558	6704	6558	6704	0.00
16/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	14876	14989	14876	14989	0.00
16/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3756	3874	3756	3874	0.00
16/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	20369	20455	20369	20455	0.00
16/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	114	180	114	180	0.00
16/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	18937	19002	18937	19002	0.00
16/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1907	1992	1907	1992	0.00
16/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	26892	26944	26892	26944	0.00
16/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6	14	6	14	0.00
16/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	27760	27768	27760	27768	0.00
16/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	945	1001	945	1001	0.00
16/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	34379	34402	34379	34402	0.00
16/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
16/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	36771	36771	36771	36771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	427	460	427	460	0.00
16/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	42388	42389	42388	42389	0.00
16/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45876	45876	45876	45876	0.00
16/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	175	193	175	193	0.00
16/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	50743	50727	50743	50727	0.00
16/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55071	55071	55071	55071	0.00
16/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	22	25	22	25	0.00
16/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	68042	68012	68042	68012	0.00
16/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	65	73	65	73	0.00
16/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	59318	59294	59318	59294	0.00
16/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27256	27392	27256	27392	0.00
16/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3141	3245	3141	3245	0.00
16/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64356	64356	64356	64356	0.00
16/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	73732	73732	73732	73732	0.00
16/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	24616	24660	24616	24660	0.00
16/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	60	104	60	104	0.00
16/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	23681	23691	23681	23691	0.00
16/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7301	7434	7301	7434	0.00
16/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	26820	26791	26820	26791	0.00
16/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10215	10356	10215	10356	0.00
16/10/2006	R157 On 01-February-07			Bond Future	8.4000	8.4450	136.1252	135.8217	0.00
16/10/2006	R157 On 03-May-07			Bond Future	8.3800	8.3940	132.2882	132.1750	0.00
16/10/2006	R157 On 02-August-07			Bond Future	8.3500	8.3690	135.1800	135.0625	0.00
16/10/2006	R157 On 02-November-06			Bond Future	8.4200	8.4300	133.2116	133.1376	55.00
16/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	22774	21582	22774	21582	150.00
16/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	22991	24834	22991	24834	0.00
16/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	35749	35357	35749	35357	0.00
16/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	27153	27892	27153	27892	0.00
16/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	43846	43394	43846	43394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	33666	34388	33666	34388	0.00
16/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	9906	10248	9906	10248	0.00
16/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	7688	8770	7688	8770	0.00
16/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	28841	27427	28841	27427	0.00
16/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	18261	19881	18261	19881	0.00
16/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	14427	14630	14427	14630	0.00
16/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	4854	5796	4854	5796	0.00
16/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	33281	31720	33281	31720	0.00
16/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	15569	17043	15569	17043	0.00
16/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	43649	43170	43649	43170	0.00
16/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	21124	21776	21124	21776	0.00
16/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	51398	50875	51398	50875	0.00
16/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	27629	28280	27629	28280	0.00
16/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25752	25581	25752	25581	0.00
16/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1633	2201	1633	2201	0.00
16/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	19770	19791	19770	19791	20.00
16/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	2896	3656	2896	3656	20.00
16/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	8269	7749	8269	7749	250.00
16/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	45363	47878	45363	47878	0.00
16/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	82926	80395	82926	80395	0.00
16/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3347	3850	3347	3850	150.00
16/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	17007	17122	17007	17122	0.00
16/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	3776	4630	3776	4630	0.00
16/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	31025	29536	31025	29536	0.00
16/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	16872	18418	16872	18418	0.00
16/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	38003	36299	38003	36299	0.00
16/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	13211	14542	13211	14542	0.00
16/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	45757	45255	45757	45255	0.00
16/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	19781	20411	19781	20411	0.00
16/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	53387	52846	53387	52846	0.00
16/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	26250	26884	26250	26884	0.00
16/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	47916	47391	47916	47391	0.00
16/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	18502	19109	18502	19109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	42054	41341	42054	41341	0.00
16/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	11563	12024	11563	12024	0.00
16/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	50994	48971	50994	48971	0.00
16/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	8732	9744	8732	9744	0.00
16/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	57032	56419	57032	56419	0.00
16/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	13989	14508	13989	14508	0.00
16/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42313	41780	42313	41780	0.00
16/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	319	526	319	526	0.00
16/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	49	85	49	85	0.00
16/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	50925	51701	50925	51701	171.00
16/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12054	12333	12054	12333	0.00
16/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	6151	7170	6151	7170	100.00
16/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26735	25394	26735	25394	0.00
16/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	19740	21434	19740	21434	0.00
16/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	17467	16495	17467	16495	0.00
16/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	28603	30666	28603	30666	0.00
16/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3718	4123	3718	4123	0.00
16/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	16381	17527	16381	17527	0.00
16/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	636	832	636	832	0.00
16/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	32223	33159	32223	33159	0.00
16/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	10479	9842	10479	9842	0.00
16/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	40087	42485	40087	42485	0.00
16/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5583	5215	5583	5215	0.00
16/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	54011	56678	54011	56678	0.00
16/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	2	5	2	5	0.00
16/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	70539	71282	70539	71282	0.00
16/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2878	2685	2878	2685	0.00
16/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	70482	73324	70482	73324	0.00
16/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	90581	91320	90581	91320	0.00
16/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1352	1262	1352	1262	0.00
16/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	88495	91441	88495	91441	0.00
16/10/2006	R157 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
16/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	131845	132584	131845	132584	0.00
16/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	111013	111753	111013	111753	0.00
16/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	59580	58893	59580	58893	0.00
16/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	47	99	47	99	0.00
16/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	76751	76020	76751	76020	0.00
16/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	5	14	5	14	0.00
16/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	93638	92899	93638	92899	0.00
16/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	2	0	2	0.00
16/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	576	539	576	539	0.00
16/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	107630	110628	107630	110628	0.00
16/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	65089	62800	65089	62800	0.00
16/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	5677	6423	5677	6423	0.00
16/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	79909	77413	79909	77413	0.00
16/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3661	4199	3661	4199	0.00
16/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	95113	92459	95113	92459	0.00
16/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2334	2715	2334	2715	0.00
16/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	63897	63267	63897	63267	0.00
16/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	20102	20647	20102	20647	0.00
16/10/2006	R186 On 01-February-07			Bond Future	8.1100	8.1200	124.6993	124.6187	0.00
16/10/2006	R186 On 03-May-07			Bond Future	8.0900	8.1000	127.4439	127.3522	0.00
16/10/2006	R186 On 02-August-07			Bond Future	8.0700	8.0800	124.9252	124.8224	0.00
16/10/2006	R186 On 02-November-06			Bond Future	8.1300	8.1380	127.2196	127.1619	29.00
16/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	38826	38836	38826	38836	0.00
16/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	28871	29687	28871	29687	0.00
16/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	58299	58134	58299	58134	0.00
16/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	40373	41125	40373	41125	0.00
16/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	68355	68057	68355	68057	0.00
16/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	48149	48879	48149	48879	0.00
16/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	17040	17757	17040	17757	0.00
16/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	9337	10631	9337	10631	0.00
16/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	20654	21283	20654	21283	0.00
16/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	7251	8457	7251	8457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	45613	45577	45613	45577	0.00
16/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	24368	25137	24368	25137	0.00
16/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	71024	70776	71024	70776	0.00
16/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	30972	31641	30972	31641	0.00
16/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	24641	25166	24641	25166	0.00
16/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	5578	6680	5578	6680	0.00
16/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	60707	60569	60707	60569	0.00
16/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	17355	18023	17355	18023	0.00
16/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	80730	80359	80730	80359	0.00
16/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	38538	39194	38538	39194	0.00
16/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	43007	43052	43007	43052	0.00
16/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1704	2326	1704	2326	0.00
16/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	77829	77538	77829	77538	0.00
16/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	26945	27571	26945	27571	0.00
16/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	83975	83585	83975	83585	0.00
16/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	36380	37018	36380	37018	0.00
16/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	87276	86867	87276	86867	0.00
16/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	34317	34936	34317	34936	0.00
16/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	80941	80661	80941	80661	0.00
16/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	10818	11344	10818	11344	0.00
16/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	68496	68109	68496	68109	0.00
16/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	268	459	268	459	0.00
16/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	92216	91837	92216	91837	0.00
16/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	20115	20653	20115	20653	0.00
16/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	101007	100523	101007	100523	0.00
16/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	26958	27502	26958	27502	0.00
16/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	42099	42085	42099	42085	0.00
16/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	26479	27271	26479	27271	0.00
16/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	27062	27152	27062	27152	0.00
16/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	40177	41073	40177	41073	0.00
16/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	6408	7180	6408	7180	0.00
16/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	21921	23271	21921	23271	0.00
16/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15672	15814	15672	15814	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	58568	59516	58568	59516	0.00
16/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1038	1390	1038	1390	0.00
16/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	46529	47458	46529	47458	0.00
16/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7915	8055	7915	8055	0.00
16/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	81684	82630	81684	82630	0.00
16/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	71	129	71	129	0.00
16/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	76648	77284	76648	77284	0.00
16/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3770	3882	3770	3882	0.00
16/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	109550	110467	109550	110467	0.00
16/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	2	6	2	6	0.00
16/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	108822	109403	108822	109403	0.00
16/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1592	1664	1592	1664	0.00
16/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	140571	141448	140571	141448	0.00
16/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	142270	142847	142270	142847	0.00
16/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	590	628	590	628	0.00
16/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	174009	174852	174009	174852	0.00
16/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	176980	177558	176980	177558	0.00
16/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	94249	93711	94249	93711	0.00
16/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	31	71	31	71	0.00
16/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	213008	213585	213008	213585	0.00
16/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	190	207	190	207	0.00
16/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	209343	210165	209343	210165	0.00
16/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	102658	102250	102658	102250	0.00
16/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	6687	7084	6687	7084	0.00
16/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	74392	74123	74392	74123	0.00
16/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	28905	29552	28905	29552	0.00
16/10/2006	R194 On 01-February-07			Bond Future	8.8200	8.8080	105.5512	105.5632	0.00
16/10/2006	R194 On 03-May-07			Bond Future	8.7700	8.7770	102.7923	102.7892	0.00
16/10/2006	R194 On 02-August-07			Bond Future	8.6900	8.7050	105.0417	105.0352	0.00
16/10/2006	R194 On 02-November-06			Bond Future	8.8200	8.7940	103.2906	103.3177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3326	3433	3326	3433	0.00
16/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4028	4015	4028	4015	0.00
16/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4756	4777	4756	4777	0.00
16/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4935	4987	4935	4987	0.00
16/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6132	6130	6132	6130	0.00
16/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5821	5884	5821	5884	0.00
16/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	551	728	551	728	0.00
16/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3211	3117	3211	3117	0.00
16/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5559	5578	5559	5578	0.00
16/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4186	4236	4186	4236	0.00
16/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5989	6007	5989	6007	0.00
16/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3841	3890	3841	3890	0.00
16/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6992	6987	6992	6987	0.00
16/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5050	5110	5050	5110	0.00
16/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6844	6839	6844	6839	0.00
16/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5173	5234	5173	5234	0.00
16/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6698	6694	6698	6694	0.00
16/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5299	5360	5299	5360	0.00
16/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5772	5790	5772	5790	0.00
16/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4011	4061	4011	4061	0.00
16/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2833	2934	2833	2934	0.00
16/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4538	4519	4538	4519	0.00
16/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6906	6921	6906	6921	0.00
16/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3212	3258	3212	3258	0.00
16/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3074	3178	3074	3178	0.00
16/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4277	4261	4277	4261	0.00
16/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2178	2267	2178	2267	0.00
16/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5391	5361	5391	5361	0.00
16/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	296	423	296	423	0.00
16/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4191	4047	4191	4047	0.00
16/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	409	560	409	560	0.00
16/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3686	3567	3686	3567	0.00
16/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1311	1380	1311	1380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7046	6995	7046	6995	0.00
16/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	39	72	39	72	0.00
16/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7029	6793	7029	6793	0.00
16/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	2	6	2	6	0.00
16/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10103	9836	10103	9836	0.00
16/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	711	760	711	760	0.00
16/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8977	8905	8977	8905	0.00
16/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13223	12953	13223	12953	0.00
16/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	339	369	339	369	0.00
16/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11145	11055	11145	11055	0.00
16/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	166	184	166	184	0.00
16/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13522	13420	13522	13420	0.00
16/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16360	16089	16360	16089	0.00
16/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	75	85	75	85	0.00
16/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15990	15880	15990	15880	0.00
16/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19510	19239	19510	19239	0.00
16/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	32	36	32	36	0.00
16/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18515	18400	18515	18400	0.00
16/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22673	22403	22673	22403	0.00
16/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	12	14	12	14	0.00
16/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21074	20956	21074	20956	0.00
16/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25850	25580	25850	25580	0.00
16/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35465	35194	35465	35194	0.00
16/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32246	31975	32246	31975	0.00
16/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29041	28771	29041	28771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	1	0	1	0.00
16/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28855	28735	28855	28735	0.00
16/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	2	1	2	0.00
16/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26249	26129	26249	26129	0.00
16/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	5	4	5	0.00
16/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23654	23535	23654	23535	0.00
16/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7604	7596	7604	7596	0.00
16/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4576	4633	4576	4633	0.00
16/10/2006	R201 On 01-February-07			Bond Future	8.3800	8.3960	103.1910	103.1220	0.00
16/10/2006	R201 On 03-May-07			Bond Future	8.3600	8.3760	105.4667	105.3767	0.00
16/10/2006	R201 On 02-August-07			Bond Future	8.3400	8.3540	103.3475	103.2539	0.00
16/10/2006	R201 On 02-November-06			Bond Future	8.4000	8.4140	105.3137	105.2550	26.00
16/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21354	21208	21354	21208	0.00
16/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	14706	15250	14706	15250	0.00
16/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	29492	29179	29492	29179	0.00
16/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	21646	22233	21646	22233	0.00
16/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	34671	34301	34671	34301	0.00
16/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	25748	26314	25748	26314	0.00
16/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	10184	10390	10184	10390	0.00
16/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	4562	5355	4562	5355	0.00
16/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26626	26423	26626	26423	0.00
16/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	11462	11949	11462	11949	0.00
16/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	35824	35441	35824	35441	0.00
16/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	16902	17420	16902	17420	0.00
16/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	40741	40314	40741	40314	0.00
16/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	21005	21513	21005	21513	0.00
16/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16441	16434	16441	16434	0.00
16/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	2114	2694	2114	2694	0.00
16/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	23050	22885	23050	22885	0.00
16/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	13553	14078	13553	14078	0.00
16/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	12117	12258	12117	12258	0.00
16/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	3582	4311	3582	4311	0.00
16/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24808	24625	24808	24625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	12472	12979	12472	12979	0.00
16/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	14208	14278	14208	14278	0.00
16/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	2772	3429	2772	3429	0.00
16/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30431	30188	30431	30188	0.00
16/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	9640	10088	9640	10088	0.00
16/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	37510	37110	37510	37110	0.00
16/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	15843	16344	15843	16344	0.00
16/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	42341	41899	42341	41899	0.00
16/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	19924	20418	19924	20418	0.00
16/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	21254	21094	21254	21094	0.00
16/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1176	1603	1176	1603	0.00
16/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	39236	38819	39236	38819	0.00
16/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	14834	15317	14834	15317	0.00
16/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	43973	43517	43973	43517	0.00
16/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	18885	19364	18885	19364	0.00
16/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	40946	40610	40946	40610	0.00
16/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6265	6619	6265	6619	0.00
16/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	46515	46028	46515	46028	0.00
16/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	11267	11680	11267	11680	0.00
16/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34495	34060	34495	34060	0.00
16/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	226	378	226	378	0.00
16/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13928	13865	13928	13865	0.00
16/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	21678	22305	21678	22305	0.00
16/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3285	3616	3285	3616	0.00
16/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	12388	13307	12388	13307	0.00
16/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	611	785	611	785	0.00
16/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	24713	25475	24713	25475	0.00
16/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8269	8264	8269	8264	0.00
16/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30680	31365	30680	31365	0.00
16/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4395	4419	4395	4419	0.00
16/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	41734	42448	41734	42448	0.00
16/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	56	94	56	94	0.00
16/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	39439	40064	39439	40064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	3	7	3	7	0.00
16/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	54952	55544	54952	55544	0.00
16/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2239	2271	2239	2271	0.00
16/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	54778	55500	54778	55500	0.00
16/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	70809	71397	70809	71397	0.00
16/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1037	1064	1037	1064	0.00
16/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	69055	69772	69055	69772	0.00
16/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	434	452	434	452	0.00
16/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	84216	84923	84216	84923	0.00
16/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	86967	87555	86967	87555	0.00
16/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	103430	104018	103430	104018	0.00
16/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	48236	47686	48236	47686	0.00
16/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	33	71	33	71	0.00
16/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	164	173	164	173	0.00
16/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	99998	100697	99998	100697	0.00
16/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	52327	51907	52327	51907	0.00
16/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	4002	4272	4002	4272	0.00
16/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	50805	50291	50805	50291	0.00
16/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	15122	15544	15122	15544	0.00
16/10/2006	R203 On 01-February-07			Bond Future	8.3200	8.3350	102.7951	102.6773	0.00
16/10/2006	R203 On 03-May-07			Bond Future	8.3000	8.3160	100.8846	100.7410	0.00
16/10/2006	R203 On 02-August-07			Bond Future	8.2700	8.2930	103.0880	102.9462	0.00
16/10/2006	R203 On 02-November-06			Bond Future	8.3300	8.3490	100.5981	100.4927	0.00
16/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13518	13198	13518	13198	0.00
16/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	18249	19107	18249	19107	0.00
16/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	28504	27780	28504	27780	0.00
16/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	14597	15310	14597	15310	0.00
16/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	33990	33266	33990	33266	0.00
16/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	18743	19436	18743	19436	0.00
16/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3684	3802	3684	3802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	9610	10782	9610	10782	0.00
16/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	22688	22156	22688	22156	0.00
16/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	10171	10817	10171	10817	0.00
16/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13593	13206	13593	13206	0.00
16/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2018	2684	2018	2684	0.00
16/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	27104	26484	27104	26484	0.00
16/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	7799	8356	7799	8356	0.00
16/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	19319	18678	19319	18678	0.00
16/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	858	1271	858	1271	0.00
16/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	24846	24270	24846	24270	0.00
16/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	8927	9529	8927	9529	0.00
16/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	16366	15847	16366	15847	0.00
16/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1340	1875	1340	1875	0.00
16/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	37080	36205	37080	36205	0.00
16/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	9852	10413	9852	10413	0.00
16/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	22409	21662	22409	21662	0.00
16/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	530	836	530	836	0.00
16/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	34422	33673	34422	33673	0.00
16/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	5050	5479	5050	5479	0.00
16/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	42141	41299	42141	41299	0.00
16/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	13770	14346	13770	14346	0.00
16/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	28849	27944	28849	27944	0.00
16/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	180	328	180	328	0.00
16/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	39393	38482	39393	38482	0.00
16/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	8872	9397	8872	9397	0.00
16/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	44313	43442	44313	43442	0.00
16/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	12698	13244	12698	13244	0.00
16/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	41768	40821	41768	40821	0.00
16/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	7968	8458	7968	8458	0.00
16/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	46535	45636	46535	45636	0.00
16/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	11690	12208	11690	12208	0.00
16/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	29457	28792	29457	28792	0.00
16/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	6780	7294	6780	7294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	48057	47125	48057	47125	0.00
16/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2212	2458	2212	2458	0.00
16/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7157	7002	7157	7002	0.00
16/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	29538	30560	29538	30560	0.00
16/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	439	540	439	540	0.00
16/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	24282	25436	24282	25436	0.00
16/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3314	3257	3314	3257	0.00
16/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	43757	44879	43757	44879	0.00
16/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	19	32	19	32	0.00
16/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	42205	43272	42205	43272	0.00
16/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1322	1311	1322	1311	0.00
16/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	60253	61420	60253	61420	0.00
16/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
16/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	60969	62023	60969	62023	0.00
16/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	449	451	449	451	0.00
16/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	78302	79482	78302	79482	0.00
16/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	80202	81256	80202	81256	0.00
16/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	99898	100951	99898	100951	0.00
16/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	140727	141781	140727	141781	0.00
16/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	120069	121122	120069	121122	0.00
16/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	6	6	6	0.00
16/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	137351	138529	137351	138529	0.00
16/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	31	32	31	32	0.00
16/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	117078	118258	117078	118258	0.00
16/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	128	131	128	131	0.00
16/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	97349	98530	97349	98530	0.00
16/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	51813	50736	51813	50736	0.00
16/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	5047	5406	5047	5406	0.00
16/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	55883	54877	55883	54877	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	8258	8669	8258	8669	0.00
16/10/2006	R204 On 01-February-07			Bond Future	8.3000	8.3130	98.7722	98.6840	0.00
16/10/2006	R204 On 03-May-07			Bond Future	8.2800	8.2950	100.9536	100.8446	0.00
16/10/2006	R204 On 02-August-07			Bond Future	8.2600	8.2760	99.1181	99.0031	0.00
16/10/2006	R204 On 02-November-06			Bond Future	8.3200	8.3280	100.6166	100.5498	0.00
16/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20653	20537	20653	20537	0.00
16/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	24410	25176	24410	25176	0.00
16/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	41115	40713	41115	40713	0.00
16/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	25290	25977	25290	25977	0.00
16/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	47726	47247	47726	47247	0.00
16/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	30663	31334	30663	31334	0.00
16/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	6195	6623	6195	6623	0.00
16/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	11335	12431	11335	12431	0.00
16/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	30792	30562	30792	30562	0.00
16/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	16315	16966	16315	16966	0.00
16/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	16893	17032	16893	17032	0.00
16/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3581	4388	3581	4388	0.00
16/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	35436	35157	35436	35157	0.00
16/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	13794	14396	13794	14396	0.00
16/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	22601	22554	22601	22554	0.00
16/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	2039	2660	2039	2660	0.00
16/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	33079	32825	33079	32825	0.00
16/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	15011	15637	15011	15637	0.00
16/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	19668	19716	19668	19716	0.00
16/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2722	3437	2722	3437	0.00
16/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	42888	42534	42888	42534	0.00
16/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	10631	11159	10631	11159	0.00
16/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	49496	49008	49496	49008	0.00
16/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	19581	20183	19581	20183	0.00
16/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	55786	55235	55786	55235	0.00
16/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	24806	25405	24806	25405	0.00
16/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	32082	31776	32082	31776	0.00
16/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	785	1147	785	1147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	51711	51202	51711	51202	0.00
16/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	18317	18898	18317	18898	0.00
16/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	57899	57330	57899	57330	0.00
16/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	23481	24062	23481	24062	0.00
16/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	53972	53441	53972	53441	0.00
16/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	17115	17675	17115	17675	0.00
16/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	60048	59461	60048	59461	0.00
16/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	22210	22773	22210	22773	0.00
16/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	37859	37555	37859	37555	0.00
16/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	12661	13238	12661	13238	0.00
16/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	25664	25524	25664	25524	0.00
16/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	1505	2034	1505	2034	0.00
16/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	56477	56008	56477	56008	0.00
16/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	6881	7294	6881	7294	0.00
16/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	48958	48399	48958	48399	0.00
16/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	129	238	129	238	0.00
16/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1333	1627	1333	1627	0.00
16/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25406	26368	25406	26368	0.00
16/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12670	12641	12670	12641	0.00
16/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	35128	35980	35128	35980	0.00
16/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6965	6986	6965	6986	0.00
16/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	48606	49508	48606	49508	0.00
16/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	142	220	142	220	0.00
16/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	43642	44388	43642	44388	0.00
16/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3661	3702	3661	3702	0.00
16/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	64978	65899	64978	65899	0.00
16/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	8	17	8	17	0.00
16/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	63444	64122	63444	64122	0.00
16/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
16/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	83897	84566	83897	84566	0.00
16/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1749	1787	1749	1787	0.00
16/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	83251	84170	83251	84170	0.00
16/10/2006	R204 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
16/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	104898	105566	104898	105566	0.00
16/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	755	781	755	781	0.00
16/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	102965	103873	102965	103873	0.00
16/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	148583	149250	148583	149250	0.00
16/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	126454	127122	126454	127122	0.00
16/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	101	108	101	108	0.00
16/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	145361	146250	145361	146250	0.00
16/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	292	308	292	308	0.00
16/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	123750	124647	123750	124647	0.00
16/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	63434	62820	63434	62820	0.00
16/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	12899	13375	12899	13375	0.00
16/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	68997	68338	68997	68338	0.00
16/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	17641	18133	17641	18133	0.00
16/10/2006	R207 On 01-February-07			Bond Future	8.2100	8.2860	92.8533	92.3027	0.00
16/10/2006	R207 On 03-May-07			Bond Future	8.1900	8.2700	94.8990	94.3234	0.00
16/10/2006	R207 On 02-August-07			Bond Future	8.1700	8.2530	93.3293	92.7368	0.00
16/10/2006	R207 On 02-November-06			Bond Future	8.2300	8.3020	94.4289	93.9114	0.00
16/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	18658	16086	18658	16086	0.00
16/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	15825	18759	15825	18759	0.00
16/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	36522	33000	36522	33000	0.00
16/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	14072	16305	14072	16305	0.00
16/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	41432	37836	41432	37836	0.00
16/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	17752	20080	17752	20080	0.00
16/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	7606	5727	7606	5727	0.00
16/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	6327	9624	6327	9624	0.00
16/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	27259	23939	27259	23939	0.00
16/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	9708	11894	9708	11894	0.00
16/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	17772	14188	17772	14188	0.00
16/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	1629	3220	1629	3220	0.00
16/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	32194	28519	32194	28519	0.00
16/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	7403	9234	7403	9234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	24137	19883	24137	19883	0.00
16/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	685	1605	685	1605	0.00
16/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	29678	26178	29678	26178	0.00
16/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	8497	10503	8497	10503	0.00
16/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	20882	16937	20882	16937	0.00
16/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1074	2304	1074	2304	0.00
16/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	37492	33491	37492	33491	0.00
16/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	5540	7044	5540	7044	0.00
16/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	46172	42134	46172	42134	0.00
16/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	9535	11254	9535	11254	0.00
16/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	50636	46591	50636	46591	0.00
16/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	12914	14793	12914	14793	0.00
16/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	30933	26224	30933	26224	0.00
16/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	251	717	251	717	0.00
16/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	43103	38807	43103	38807	0.00
16/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	4067	5277	4067	5277	0.00
16/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	37912	32942	37912	32942	0.00
16/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	80	286	80	286	0.00
16/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	48737	44580	48737	44580	0.00
16/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	8601	10200	8601	10200	0.00
16/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	53066	48915	53066	48915	0.00
16/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	11879	13653	11879	13653	0.00
16/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	51357	47085	51357	47085	0.00
16/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	7740	9225	7740	9225	0.00
16/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	55543	51289	55543	51289	0.00
16/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	10910	12581	10910	12581	0.00
16/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	34801	30959	34801	30959	0.00
16/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	6419	8084	6419	8084	0.00
16/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	27499	22990	27499	22990	0.00
16/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	422	1088	422	1088	0.00
16/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	10530	8861	10530	8861	0.00
16/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	26553	30390	26553	30390	0.00
16/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	1437	1055	1437	1055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	19209	24001	19209	24001	0.00
16/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	5249	4309	5249	4309	0.00
16/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	40653	45219	40653	45219	0.00
16/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	114	91	114	91	0.00
16/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	37473	42625	37473	42625	0.00
16/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2277	1825	2277	1825	0.00
16/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	57602	62656	57602	62656	0.00
16/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	3	3	3	3	0.00
16/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	57504	62680	57504	62680	0.00
16/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	78216	83391	78216	83391	0.00
16/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	848	664	848	664	0.00
16/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	76652	81974	76652	81974	0.00
16/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	268	206	268	206	0.00
16/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	97126	102570	97126	102570	0.00
16/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	99521	104696	99521	104696	0.00
16/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	121436	126611	121436	126611	0.00
16/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	55369	50208	55369	50208	0.00
16/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2	17	2	17	0.00
16/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	71	54	71	54	0.00
16/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	118577	124065	118577	124065	0.00
16/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	58134	53266	58134	53266	0.00
16/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1722	2359	1722	2359	0.00
16/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	16	12	16	12	0.00
16/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	140781	146283	140781	146283	0.00
16/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	62311	57627	62311	57627	0.00
16/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	4957	6029	4957	6029	0.00
16/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	65875	61242	65875	61242	0.00
16/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	7637	8928	7637	8928	0.00
16/10/2006	TRTI On 02-November-06			Index Future	236.3800	236.3220	236.3830	236.3220	500.00
17/10/2006	CRDI On 02-November-06			Index Future	103.0600	103.2390	103.0590	103.2390	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	GOVI On 01-February-07			jGovi	243.7400	244.1110	243.7350	244.1110	0.00
17/10/2006	GOVI On 03-May-07			jGovi	249.1500	249.5350	249.1490	249.5350	0.00
17/10/2006	GOVI On 02-August-07			jGovi	254.8800	255.1820	254.8780	255.1820	0.00
17/10/2006	GOVI On 02-November-06			jGovi	238.8000	239.1690	238.8010	239.1690	911.00
17/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	137394	141146	137394	141146	0.00
17/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	44	36	44	36	0.00
17/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	142018	145813	142018	145813	0.00
17/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	528	463	528	463	0.00
17/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	145435	148357	145435	148357	0.00
17/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1655	1537	1655	1537	0.00
17/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	88010	91690	88010	91690	0.00
17/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
17/10/2006	J153 On 31-August-10			jSwap	8.9700	8.8960	0.0489	0.0466	0.00
17/10/2006	J157 On 15-September-15			jSwap	8.7300	8.6750	0.0320	0.0355	0.00
17/10/2006	J186 On 21-December-26			jSwap	8.3400	8.2860	0.0824	0.0778	0.00
17/10/2006	J194 On 28-February-08			jSwap	9.0900	9.0440	0.0220	0.0214	0.00
17/10/2006	J201 On 22-December-14			jSwap	8.7100	8.6550	0.0728	0.0699	0.00
17/10/2006	J203 On 15-September-17			jSwap	8.6600	8.6140	0.0813	0.0783	0.00
17/10/2006	J204 On 21-December-18			jSwap	8.5700	8.5270	0.0828	0.0795	0.00
17/10/2006	J207 On 15-January-20			jSwap	8.5500	8.5030	0.0442	0.0404	0.00
17/10/2006	JBAR On 21-December-05			jBar	8.6800	8.6630	0.0000	0.0000	0.00
17/10/2006	JFRA On 01-February-07			jFra	9.0900	9.0640	0.0222	0.0221	0.00
17/10/2006	JFRA On 07-February-08			jFra	9.1200	9.0410	0.0222	0.0220	0.00
17/10/2006	JFRA On 03-May-07			jFra	9.2700	9.2130	0.0226	0.0225	0.00
17/10/2006	JFRA On 02-August-07			jFra	9.2700	9.2010	0.0226	0.0224	0.00
17/10/2006	JFRA On 02-November-06			jFra	8.7300	8.7200	0.0213	0.0213	0.00
17/10/2006	JFRA On 01-November-07			jFra	9.2200	9.1450	0.0242	0.0240	0.00
17/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3899	3833	3899	3833	0.00
17/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	18	20	18	20	0.00
17/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24809	24737	24809	24737	0.00
17/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20857	20971	20857	20971	0.00
17/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4376	4249	4376	4249	0.00
17/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	65	74	65	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4452	4309	4452	4309	0.00
17/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	146	163	146	163	0.00
17/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4226	4197	4226	4197	0.00
17/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
17/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4747	4588	4747	4588	0.00
17/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	251	277	251	277	0.00
17/10/2006	JN02 On 01-February-07			jNote	9.1100	9.0330	0.1657	0.1645	0.00
17/10/2006	JN02 On 03-May-07			jNote	9.0700	8.9850	0.1651	0.1636	0.00
17/10/2006	JN02 On 02-August-07			jNote	9.0000	8.9070	0.1640	0.1623	0.00
17/10/2006	JN02 On 02-November-06			jNote	9.0800	9.0270	0.1655	0.1645	0.00
17/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11780	11149	11780	11149	0.00
17/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9853	10550	9853	10550	0.00
17/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13142	12474	13142	12474	0.00
17/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16402	17303	16402	17303	0.00
17/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	15628	14881	15628	14881	0.00
17/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20129	21135	20129	21135	0.00
17/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33407	32387	33407	32387	0.00
17/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	2	3	2	3	0.00
17/10/2006	JN05 On 01-February-07			jNote	8.8200	8.7440	0.3529	0.3503	0.00
17/10/2006	JN05 On 03-May-07			jNote	8.7900	8.7100	0.3519	0.3493	0.00
17/10/2006	JN05 On 02-August-07			jNote	8.7500	8.6670	0.3505	0.3480	0.00
17/10/2006	JN05 On 02-November-06			jNote	8.8300	8.7560	0.3533	0.3508	0.00
17/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	4427	3678	4427	3678	0.00
17/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	21465	23954	21465	23954	0.00
17/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	7428	6497	7428	6497	0.00
17/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	25758	28154	25758	28154	0.00
17/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	9622	8652	9622	8652	0.00
17/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	29779	32064	29779	32064	0.00
17/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	63316	60342	63316	60342	0.00
17/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
17/10/2006	JN10 On 01-February-07			jNote	8.6000	8.5510	0.5697	0.5682	0.00
17/10/2006	JN10 On 03-May-07			jNote	8.5700	8.5210	0.5685	0.5669	0.00
17/10/2006	JN10 On 02-August-07			jNote	8.5300	8.4850	0.5670	0.5655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	JN10 On 02-November-06			jNote	8.6100	8.5650	0.5705	0.5689	0.00
17/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2403	1966	2403	1966	0.00
17/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	29109	31802	29109	31802	0.00
17/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4753	4125	4753	4125	0.00
17/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	33418	35997	33418	35997	0.00
17/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	6564	5870	6564	5870	0.00
17/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	37740	40197	37740	40197	0.00
17/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	90220	87337	90220	87337	0.00
17/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
17/10/2006	JROD On 31-January-07			jRod	8.2600	8.2630	0.0015	0.0015	0.00
17/10/2006	JROD On 28-February-07			jRod	8.5000	8.4960	0.0026	0.0026	0.00
17/10/2006	JROD On 30-March-07			jRod	8.7300	8.7370	0.0037	0.0038	0.00
17/10/2006	JROD On 30-April-07			jRod	8.5300	8.5370	0.0041	0.0041	0.00
17/10/2006	JROD On 31-May-07			jRod	8.7200	8.7280	0.0054	0.0055	0.00
17/10/2006	JROD On 31-October-06			jRod	7.7400	7.7390	0.0004	0.0004	0.00
17/10/2006	JROD On 30-November-06			jRod	8.0300	8.0340	0.0003	0.0003	0.00
17/10/2006	JROD On 29-December-06			jRod	8.4200	8.4190	0.0012	0.0012	0.00
17/10/2006	OTHI On 02-November-06			Index Future	236.7300	237.1210	236.7320	237.1210	15.00
17/10/2006	R153 On 01-February-07			Bond Future	8.5700	8.5030	119.0372	119.2660	0.00
17/10/2006	R153 On 03-May-07			Bond Future	8.5300	8.4610	115.0785	115.2838	0.00
17/10/2006	R153 On 02-August-07			Bond Future	8.4800	8.4130	117.6307	117.8076	0.00
17/10/2006	R153 On 02-November-06			Bond Future	8.5900	8.5350	116.4821	116.6838	408.00
17/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9248	10407	9248	10407	0.00
17/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	11634	10506	11634	10506	0.00
17/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13613	14691	13613	14691	0.00
17/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	14470	13496	14470	13496	0.00
17/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17682	18635	17682	18635	0.00
17/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16969	16154	16969	16154	0.00
17/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3348	4446	3348	4446	0.00
17/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	4843	3924	4843	3924	0.00
17/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10076	11292	10076	11292	0.00
17/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	10827	9756	10827	9756	0.00
17/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13771	15205	13771	15205	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	8012	7159	8012	7159	0.00
17/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16780	17999	16780	17999	0.00
17/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	11532	10698	11532	10698	0.00
17/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20664	21708	20664	21708	0.00
17/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	14274	13550	14274	13550	0.00
17/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7402	8983	7402	8983	0.00
17/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1964	1527	1964	1527	0.00
17/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8456	9556	8456	9556	0.00
17/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	12479	11293	12479	11293	0.00
17/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2620	3580	2620	3580	0.00
17/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	5857	4799	5857	4799	0.00
17/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	19218	20888	19218	20888	0.00
17/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	5388	4771	5388	4771	0.00
17/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17634	18887	17634	18887	0.00
17/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10867	10067	10867	10067	0.00
17/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18513	19800	18513	19800	0.00
17/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	10228	9463	10228	9463	0.00
17/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21452	22519	21452	22519	0.00
17/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	13649	12947	13649	12947	0.00
17/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	22258	23347	22258	23347	0.00
17/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	13043	12363	13043	12363	0.00
17/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14495	16398	14495	16398	0.00
17/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	466	351	466	351	0.00
17/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	538	883	538	883	0.00
17/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	12534	10862	12534	10862	101.00
17/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2006	2828	2006	2828	0.00
17/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	6988	5792	6988	5792	0.00
17/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5692	6558	5692	6558	0.00
17/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	16298	14876	16298	14876	0.00
17/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3170	3756	3170	3756	0.00
17/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	22071	20369	22071	20369	0.00
17/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	54	114	54	114	0.00
17/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	20894	18937	20894	18937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1557	1907	1557	1907	0.00
17/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	28829	26892	28829	26892	0.00
17/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2	6	2	6	0.00
17/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29773	27760	29773	27760	0.00
17/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	749	945	749	945	0.00
17/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36471	34379	36471	34379	0.00
17/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	38788	36771	38788	36771	0.00
17/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	328	427	328	427	0.00
17/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	44577	42388	44577	42388	0.00
17/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47894	45876	47894	45876	0.00
17/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	130	175	130	175	0.00
17/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	52985	50743	52985	50743	0.00
17/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	57088	55071	57088	55071	0.00
17/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	15	22	15	22	0.00
17/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70323	68042	70323	68042	0.00
17/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	47	65	47	65	0.00
17/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61588	59318	61588	59318	0.00
17/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25401	27256	25401	27256	0.00
17/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3574	3141	3574	3141	0.00
17/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	66373	64356	66373	64356	0.00
17/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75749	73732	75749	73732	0.00
17/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	22619	24616	22619	24616	0.00
17/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	80	60	80	60	0.00
17/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22263	23681	22263	23681	0.00
17/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7936	7301	7936	7301	0.00
17/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25645	26820	25645	26820	0.00
17/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10808	10215	10808	10215	0.00
17/10/2006	R157 On 01-February-07			Bond Future	8.4400	8.4030	135.8650	136.1252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R157 On 03-May-07			Bond Future	8.4100	8.3780	132.0549	132.2882	0.00
17/10/2006	R157 On 02-August-07			Bond Future	8.3800	8.3520	134.9797	135.1800	0.00
17/10/2006	R157 On 02-November-06			Bond Future	8.4600	8.4200	132.9529	133.2116	55.00
17/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	21372	22774	21372	22774	150.00
17/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	24191	22991	24191	22991	0.00
17/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	34389	35749	34389	35749	0.00
17/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	28125	27153	28125	27153	0.00
17/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	42674	43846	42674	43846	0.00
17/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	34497	33666	34497	33666	0.00
17/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	8300	9906	8300	9906	0.00
17/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	8669	7688	8669	7688	0.00
17/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	27247	28841	27247	28841	0.00
17/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	19268	18261	19268	18261	0.00
17/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	12499	14427	12499	14427	0.00
17/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	5512	4854	5512	4854	0.00
17/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31567	33281	31567	33281	0.00
17/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	16456	15569	16456	15569	0.00
17/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	42129	43649	42129	43649	0.00
17/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	21936	21124	21936	21124	0.00
17/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	50117	51398	50117	51398	0.00
17/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	28351	27629	28351	27629	0.00
17/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	23395	25752	23395	25752	0.00
17/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1862	1633	1862	1633	0.00
17/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	17589	19770	17589	19770	20.00
17/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	3302	2896	3302	2896	20.00
17/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	7541	8269	7541	8269	250.00
17/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	47237	45363	47237	45363	0.00
17/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	80546	82926	80546	82926	0.00
17/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3569	3347	3569	3347	150.00
17/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	14942	17007	14942	17007	0.00
17/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	4298	3776	4298	3776	0.00
17/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29369	31025	29369	31025	0.00
17/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	17818	16872	17818	16872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36177	38003	36177	38003	0.00
17/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	13987	13211	13987	13211	0.00
17/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	44198	45757	44198	45757	0.00
17/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	20555	19781	20555	19781	0.00
17/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	52079	53387	52079	53387	0.00
17/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	26946	26250	26946	26250	0.00
17/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	46319	47916	46319	47916	0.00
17/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	19238	18502	19238	18502	0.00
17/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	40620	42054	40620	42054	0.00
17/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	12132	11563	12132	11563	0.00
17/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48933	50994	48933	50994	0.00
17/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	9273	8732	9273	8732	0.00
17/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	55295	57032	55295	57032	0.00
17/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	14584	13989	14584	13989	0.00
17/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	39764	42313	39764	42313	0.00
17/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	357	319	357	319	0.00
17/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	25	49	25	49	0.00
17/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	53487	50925	53487	50925	171.00
17/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	10278	12054	10278	12054	0.00
17/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	6963	6151	6963	6151	100.00
17/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	25203	26735	25203	26735	0.00
17/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	20810	19740	20810	19740	0.00
17/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	16270	17467	16270	17467	0.00
17/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	30008	28603	30008	28603	0.00
17/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2843	3718	2843	3718	0.00
17/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	18093	16381	18093	16381	0.00
17/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	411	636	411	636	0.00
17/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	34585	32223	34585	32223	0.00
17/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9621	10479	9621	10479	0.00
17/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	41831	40087	41831	40087	0.00
17/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5035	5583	5035	5583	0.00
17/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	56065	54011	56065	54011	0.00
17/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	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
17/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	73125	70539	73125	70539	0.00
17/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2552	2878	2552	2878	0.00
17/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	72758	70482	72758	70482	0.00
17/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	93167	90581	93167	90581	0.00
17/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1177	1352	1177	1352	0.00
17/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	90922	88495	90922	88495	0.00
17/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	134431	131845	134431	131845	0.00
17/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	113600	111013	113600	111013	0.00
17/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	56997	59580	56997	59580	0.00
17/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	50	47	50	47	0.00
17/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	74164	76751	74164	76751	0.00
17/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	5	5	5	5	0.00
17/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	91051	93638	91051	93638	0.00
17/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	491	576	491	576	0.00
17/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	110147	107630	110147	107630	0.00
17/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	62852	65089	62852	65089	0.00
17/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	6042	5677	6042	5677	0.00
17/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77549	79909	77549	79909	0.00
17/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3902	3661	3902	3661	0.00
17/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	92667	95113	92667	95113	0.00
17/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2490	2334	2490	2334	0.00
17/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	62463	63897	62463	63897	0.00
17/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	20671	20102	20671	20102	0.00
17/10/2006	R186 On 01-February-07			Bond Future	8.1200	8.1130	124.5842	124.6993	0.00
17/10/2006	R186 On 03-May-07			Bond Future	8.1000	8.0920	127.3522	127.4439	0.00
17/10/2006	R186 On 02-August-07			Bond Future	8.0800	8.0710	124.8681	124.9252	0.00
17/10/2006	R186 On 02-November-06			Bond Future	8.1400	8.1330	127.1042	127.2196	29.00
17/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	38029	38826	38029	38826	0.00
17/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	29225	28871	29225	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
17/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	57650	58299	57650	58299	0.00
17/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	40641	40373	40641	40373	0.00
17/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	67927	68355	67927	68355	0.00
17/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	48292	48149	48292	48149	0.00
17/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	15981	17040	15981	17040	0.00
17/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	9433	9337	9433	9337	0.00
17/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	19537	20654	19537	20654	0.00
17/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	7288	7251	7288	7251	0.00
17/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	44760	45613	44760	45613	0.00
17/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	24665	24368	24665	24368	0.00
17/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	70316	71024	70316	71024	0.00
17/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	31181	30972	31181	30972	0.00
17/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	23480	24641	23480	24641	0.00
17/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	5571	5578	5571	5578	0.00
17/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	59758	60707	59758	60707	0.00
17/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	17556	17355	17556	17355	0.00
17/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	80272	80730	80272	80730	0.00
17/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	38650	38538	38650	38538	0.00
17/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	41790	43007	41790	43007	0.00
17/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1642	1704	1642	1704	0.00
17/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	77095	77829	77095	77829	0.00
17/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	27128	26945	27128	26945	0.00
17/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	83510	83975	83510	83975	0.00
17/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	36486	36380	36486	36380	0.00
17/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	86804	87276	86804	87276	0.00
17/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	34417	34317	34417	34317	0.00
17/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	79907	80941	79907	80941	0.00
17/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	10934	10818	10934	10818	0.00
17/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	67314	68496	67314	68496	0.00
17/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	241	268	241	268	0.00
17/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	91436	92216	91436	92216	0.00
17/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	20252	20115	20252	20115	0.00
17/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	100511	101007	100511	101007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	27034	26958	27034	26958	0.00
17/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	41273	42099	41273	42099	0.00
17/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	26803	26479	26803	26479	0.00
17/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	26395	27062	26395	27062	0.00
17/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	40661	40177	40661	40177	0.00
17/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	5720	6408	5720	6408	0.00
17/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	22388	21921	22388	21921	0.00
17/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15184	15672	15184	15672	0.00
17/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	59231	58568	59231	58568	0.00
17/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	834	1038	834	1038	0.00
17/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	47479	46529	47479	46529	0.00
17/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7603	7915	7603	7915	0.00
17/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	82522	81684	82522	81684	0.00
17/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	48	71	48	71	0.00
17/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	77780	76648	77780	76648	0.00
17/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3589	3770	3589	3770	0.00
17/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	110519	109550	110519	109550	0.00
17/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
17/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	109975	108822	109975	108822	0.00
17/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1499	1592	1499	1592	0.00
17/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	141629	140571	141629	140571	0.00
17/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	143424	142270	143424	142270	0.00
17/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	549	590	549	590	0.00
17/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	175118	174009	175118	174009	0.00
17/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	178135	176980	178135	176980	0.00
17/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	93088	94249	93088	94249	0.00
17/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	26	31	26	31	0.00
17/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	214162	213008	214162	213008	0.00
17/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	174	190	174	190	0.00
17/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	210478	209343	210478	209343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	101569	102658	101569	102658	0.00
17/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	6748	6687	6748	6687	0.00
17/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	73671	74392	73671	74392	0.00
17/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	29100	28905	29100	28905	0.00
17/10/2006	R194 On 01-February-07			Bond Future	8.9600	8.8200	105.4131	105.5512	0.00
17/10/2006	R194 On 03-May-07			Bond Future	8.9200	8.7730	102.6759	102.7923	0.00
17/10/2006	R194 On 02-August-07			Bond Future	8.8600	8.6930	104.9529	105.0417	0.00
17/10/2006	R194 On 02-November-06			Bond Future	8.9300	8.8160	103.1506	103.2906	0.00
17/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2699	3326	2699	3326	0.00
17/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4782	4028	4782	4028	0.00
17/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4188	4756	4188	4756	0.00
17/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5531	4935	5531	4935	0.00
17/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5679	6132	5679	6132	0.00
17/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6256	5821	6256	5821	0.00
17/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	257	551	257	551	0.00
17/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4317	3211	4317	3211	0.00
17/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4932	5559	4932	5559	0.00
17/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4723	4186	4723	4186	0.00
17/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5333	5989	5333	5989	0.00
17/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4349	3841	4349	3841	0.00
17/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6500	6992	6500	6992	0.00
17/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5446	5050	5446	5050	0.00
17/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6359	6844	6359	6844	0.00
17/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5575	5173	5575	5173	0.00
17/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6219	6698	6219	6698	0.00
17/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5707	5299	5707	5299	0.00
17/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5130	5772	5130	5772	0.00
17/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4533	4011	4533	4011	0.00
17/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2268	2833	2268	2833	0.00
17/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5355	4538	5355	4538	0.00
17/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6191	6906	6191	6906	0.00
17/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3661	3212	3661	3212	0.00
17/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2478	3074	2478	3074	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5063	4277	5063	4277	0.00
17/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1704	2178	1704	2178	0.00
17/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6299	5391	6299	5391	0.00
17/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	121	296	121	296	0.00
17/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5415	4191	5415	4191	0.00
17/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	179	409	179	409	0.00
17/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4856	3686	4856	3686	0.00
17/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	982	1311	982	1311	0.00
17/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8098	7046	8098	7046	0.00
17/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	10	39	10	39	0.00
17/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8401	7029	8401	7029	0.00
17/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	2	0	2	0.00
17/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11501	10103	11501	10103	0.00
17/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	506	711	506	711	0.00
17/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10153	8977	10153	8977	0.00
17/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14623	13223	14623	13223	0.00
17/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	227	339	227	339	0.00
17/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12414	11145	12414	11145	0.00
17/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	106	166	106	166	0.00
17/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14843	13522	14843	13522	0.00
17/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17760	16360	17760	16360	0.00
17/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	46	75	46	75	0.00
17/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17342	15990	17342	15990	0.00
17/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20910	19510	20910	19510	0.00
17/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	18	32	18	32	0.00
17/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19883	18515	19883	18515	0.00
17/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24073	22673	24073	22673	0.00
17/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	7	12	7	12	0.00
17/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22450	21074	22450	21074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27250	25850	27250	25850	0.00
17/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36864	35465	36864	35465	0.00
17/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33646	32246	33646	32246	0.00
17/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30441	29041	30441	29041	0.00
17/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30236	28855	30236	28855	0.00
17/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
17/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27629	26249	27629	26249	0.00
17/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	4	2	4	0.00
17/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25033	23654	25033	23654	0.00
17/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7086	7604	7086	7604	0.00
17/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4946	4576	4946	4576	0.00
17/10/2006	R201 On 01-February-07			Bond Future	8.4200	8.3840	102.9841	103.1910	0.00
17/10/2006	R201 On 03-May-07			Bond Future	8.3900	8.3600	105.2811	105.4667	0.00
17/10/2006	R201 On 02-August-07			Bond Future	8.3700	8.3370	103.1880	103.3475	0.00
17/10/2006	R201 On 02-November-06			Bond Future	8.4400	8.4040	105.1083	105.3137	26.00
17/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	20116	21354	20116	21354	0.00
17/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	15537	14706	15537	14706	0.00
17/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	28398	29492	28398	29492	0.00
17/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	22408	21646	22408	21646	0.00
17/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	33730	34671	33730	34671	0.00
17/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	26402	25748	26402	25748	0.00
17/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8733	10184	8733	10184	0.00
17/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	5166	4562	5166	4562	0.00
17/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	25240	26626	25240	26626	0.00
17/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	12145	11462	12145	11462	0.00
17/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	34605	35824	34605	35824	0.00
17/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	17539	16902	17539	16902	0.00
17/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	39712	40741	39712	40741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	21570	21005	21570	21005	0.00
17/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	14683	16441	14683	16441	0.00
17/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	2410	2114	2410	2114	0.00
17/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	21761	23050	21761	23050	0.00
17/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	14333	13553	14333	13553	0.00
17/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	10549	12117	10549	12117	0.00
17/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	4069	3582	4069	3582	0.00
17/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	23470	24808	23470	24808	0.00
17/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	13203	12472	13203	12472	0.00
17/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12538	14208	12538	14208	0.00
17/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	3156	2772	3156	2772	0.00
17/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	28955	30431	28955	30431	0.00
17/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	10234	9640	10234	9640	0.00
17/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	36261	37510	36261	37510	0.00
17/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	16451	15843	16451	15843	0.00
17/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	41290	42341	41290	42341	0.00
17/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	20468	19924	20468	19924	0.00
17/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	19364	21254	19364	21254	0.00
17/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1341	1176	1341	1176	0.00
17/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	37958	39236	37958	39236	0.00
17/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	15412	14834	15412	14834	0.00
17/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	42901	43973	42901	43973	0.00
17/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	19408	18885	19408	18885	0.00
17/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	39284	40946	39284	40946	0.00
17/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6672	6265	6672	6265	0.00
17/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	45127	46515	45127	46515	0.00
17/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	11736	11267	11736	11267	0.00
17/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	32468	34495	32468	34495	0.00
17/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	252	226	252	226	0.00
17/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	12961	13928	12961	13928	0.00
17/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	22780	21678	22780	21678	0.00
17/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2540	3285	2540	3285	0.00
17/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	13697	12388	13697	12388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	403	611	403	611	0.00
17/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	26560	24713	26560	24713	0.00
17/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7580	8269	7580	8269	0.00
17/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	32060	30680	32060	30680	0.00
17/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3956	4395	3956	4395	0.00
17/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	43364	41734	43364	41734	0.00
17/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	30	56	30	56	0.00
17/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	41467	39439	41467	39439	0.00
17/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1	3	1	3	0.00
17/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	57005	54952	57005	54952	0.00
17/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1981	2239	1981	2239	0.00
17/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	56589	54778	56589	54778	0.00
17/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	72864	70809	72864	70809	0.00
17/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	900	1037	900	1037	0.00
17/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	70988	69055	70988	69055	0.00
17/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	369	434	369	434	0.00
17/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	86220	84216	86220	84216	0.00
17/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	89022	86967	89022	86967	0.00
17/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	105484	103430	105484	103430	0.00
17/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	46184	48236	46184	48236	0.00
17/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	35	33	35	33	0.00
17/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	136	164	136	164	0.00
17/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	102039	99998	102039	99998	0.00
17/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	50528	52327	50528	52327	0.00
17/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	4272	4002	4272	4002	0.00
17/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	49653	50805	49653	50805	0.00
17/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	15565	15122	15565	15122	0.00
17/10/2006	R203 On 01-February-07			Bond Future	8.3500	8.3180	102.5873	102.7951	0.00
17/10/2006	R203 On 03-May-07			Bond Future	8.3200	8.2950	100.6863	100.8846	0.00
17/10/2006	R203 On 02-August-07			Bond Future	8.3000	8.2720	102.9193	103.0880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R203 On 02-November-06			Bond Future	8.3700	8.3340	100.3805	100.5981	0.00
17/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	12512	13518	12512	13518	0.00
17/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	19321	18249	19321	18249	0.00
17/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	27248	28504	27248	28504	0.00
17/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	15324	14597	15324	14597	0.00
17/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	32933	33990	32933	33990	0.00
17/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	19373	18743	19373	18743	0.00
17/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2808	3684	2808	3684	0.00
17/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	10910	9610	10910	9610	0.00
17/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	21324	22688	21324	22688	0.00
17/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	10885	10171	10885	10171	0.00
17/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	11800	13593	11800	13593	0.00
17/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2401	2018	2401	2018	0.00
17/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	25612	27104	25612	27104	0.00
17/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	8384	7799	8384	7799	0.00
17/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	17319	19319	17319	19319	0.00
17/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	1033	858	1033	858	0.00
17/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	23417	24846	23417	24846	0.00
17/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	9575	8927	9575	8927	0.00
17/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	14455	16366	14455	16366	0.00
17/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1605	1340	1605	1340	0.00
17/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	35640	37080	35640	37080	0.00
17/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	10395	9852	10395	9852	0.00
17/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	20344	22409	20344	22409	0.00
17/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	640	530	640	530	0.00
17/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	32761	34422	32761	34422	0.00
17/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	5466	5050	5466	5050	0.00
17/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	40957	42141	40957	42141	0.00
17/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	14273	13770	14273	13770	0.00
17/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	26712	28849	26712	28849	0.00
17/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	217	180	217	180	0.00
17/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	37911	39393	37911	39393	0.00
17/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	9373	8872	9373	8872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	43099	44313	43099	44313	0.00
17/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	13171	12698	13171	12698	0.00
17/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	40246	41768	40246	41768	0.00
17/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	8430	7968	8430	7968	0.00
17/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	45292	46535	45292	46535	0.00
17/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	12134	11690	12134	11690	0.00
17/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	27904	29457	27904	29457	0.00
17/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	7306	6780	7306	6780	0.00
17/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	46189	48057	46189	48057	0.00
17/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2421	2212	2421	2212	0.00
17/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	6504	7157	6504	7157	0.00
17/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	30963	29538	30963	29538	0.00
17/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	270	439	270	439	0.00
17/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	26288	24282	26288	24282	0.00
17/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2948	3314	2948	3314	0.00
17/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	45469	43757	45469	43757	0.00
17/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	9	19	9	19	0.00
17/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	44370	42205	44370	42205	0.00
17/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1148	1322	1148	1322	0.00
17/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	62157	60253	62157	60253	0.00
17/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	63145	60969	63145	60969	0.00
17/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	380	449	380	449	0.00
17/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	80310	78302	80310	78302	0.00
17/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	82378	80202	82378	80202	0.00
17/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	102073	99898	102073	99898	0.00
17/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	142903	140727	142903	140727	0.00
17/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	122244	120069	122244	120069	0.00
17/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	139427	137351	139427	137351	0.00
17/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	24	31	24	31	0.00
17/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	119150	117078	119150	117078	0.00
17/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	105	128	105	128	0.00
17/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	99404	97349	99404	97349	0.00
17/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	50150	51813	50150	51813	0.00
17/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	5367	5047	5367	5047	0.00
17/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	54535	55883	54535	55883	0.00
17/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	8596	8258	8596	8258	0.00
17/10/2006	R204 On 01-February-07			Bond Future	8.3200	8.3010	98.6253	98.7722	0.00
17/10/2006	R204 On 03-May-07			Bond Future	8.3000	8.2800	100.8229	100.9536	0.00
17/10/2006	R204 On 02-August-07			Bond Future	8.2800	8.2600	99.0103	99.1181	0.00
17/10/2006	R204 On 02-November-06			Bond Future	8.3400	8.3190	100.4683	100.6166	0.00
17/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	19845	20653	19845	20653	0.00
17/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	25070	24410	25070	24410	0.00
17/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	40264	41115	40264	41115	0.00
17/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	25746	25290	25746	25290	0.00
17/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	47027	47726	47027	47726	0.00
17/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	31042	30663	31042	30663	0.00
17/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5367	6195	5367	6195	0.00
17/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	11990	11335	11990	11335	0.00
17/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	29799	30792	29799	30792	0.00
17/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	16790	16315	16790	16315	0.00
17/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	15599	16893	15599	16893	0.00
17/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3771	3581	3771	3581	0.00
17/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	34378	35436	34378	35436	0.00
17/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	14204	13794	14204	13794	0.00
17/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	21208	22601	21208	22601	0.00
17/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	2130	2039	2130	2039	0.00
17/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	32053	33079	32053	33079	0.00
17/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	15452	15011	15452	15011	0.00
17/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	18319	19668	18319	19668	0.00
17/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2856	2722	2856	2722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	41743	42888	41743	42888	0.00
17/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	10955	10631	10955	10631	0.00
17/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	48562	49496	48562	49496	0.00
17/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	19954	19581	19954	19581	0.00
17/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	55030	55786	55030	55786	0.00
17/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	25128	24806	25128	24806	0.00
17/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	30618	32082	30618	32082	0.00
17/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	804	785	804	785	0.00
17/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	50757	51711	50757	51711	0.00
17/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	18671	18317	18671	18317	0.00
17/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	57129	57899	57129	57899	0.00
17/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	23790	23481	23790	23481	0.00
17/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	52999	53972	52999	53972	0.00
17/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	17450	17115	17450	17115	0.00
17/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	59265	60048	59265	60048	0.00
17/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	22505	22210	22505	22210	0.00
17/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	36771	37859	36771	37859	0.00
17/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	13040	12661	13040	12661	0.00
17/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	24238	25664	24238	25664	0.00
17/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	1563	1505	1563	1505	0.00
17/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	55221	56477	55221	56477	0.00
17/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	7093	6881	7093	6881	0.00
17/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	47471	48958	47471	48958	0.00
17/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	125	129	125	129	0.00
17/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1035	1333	1035	1333	0.00
17/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26591	25406	26591	25406	0.00
17/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12066	12670	12066	12670	0.00
17/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	35992	35128	35992	35128	0.00
17/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6560	6965	6560	6965	0.00
17/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	49668	48606	49668	48606	0.00
17/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	93	142	93	142	0.00
17/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	45076	43642	45076	43642	0.00
17/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3410	3661	3410	3661	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	66194	64978	66194	64978	0.00
17/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	4	8	4	8	0.00
17/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	64924	63444	64924	63444	0.00
17/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	85380	83897	85380	83897	0.00
17/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1609	1749	1609	1749	0.00
17/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	84579	83251	84579	83251	0.00
17/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	106381	104898	106381	104898	0.00
17/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	685	755	685	755	0.00
17/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	104363	102965	104363	102965	0.00
17/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	150066	148583	150066	148583	0.00
17/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	127937	126454	127937	126454	0.00
17/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	89	101	89	101	0.00
17/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	146817	145361	146817	145361	0.00
17/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	261	292	261	292	0.00
17/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	125187	123750	125187	123750	0.00
17/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	62392	63434	62392	63434	0.00
17/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	13165	12899	13165	12899	0.00
17/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	68163	68997	68163	68997	0.00
17/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	17886	17641	17886	17641	0.00
17/10/2006	R207 On 01-February-07			Bond Future	8.2500	8.2120	92.5849	92.8533	0.00
17/10/2006	R207 On 03-May-07			Bond Future	8.2300	8.1920	94.6475	94.8990	0.00
17/10/2006	R207 On 02-August-07			Bond Future	8.2000	8.1720	93.1019	93.3293	0.00
17/10/2006	R207 On 02-November-06			Bond Future	8.2700	8.2330	94.1659	94.4289	0.00
17/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	17174	18658	17174	18658	0.00
17/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	17026	15825	17026	15825	0.00
17/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	34828	36522	34828	36522	0.00
17/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	14892	14072	14892	14072	0.00
17/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	39931	41432	39931	41432	0.00
17/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	18523	17752	18523	17752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	6077	7606	6077	7606	0.00
17/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	7428	6327	7428	6327	0.00
17/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	25423	27259	25423	27259	0.00
17/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	10556	9708	10556	9708	0.00
17/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	15499	17772	15499	17772	0.00
17/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	1987	1629	1987	1629	0.00
17/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	30200	32194	30200	32194	0.00
17/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	8094	7403	8094	7403	0.00
17/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	21668	24137	21668	24137	0.00
17/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	845	685	845	685	0.00
17/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	27761	29678	27761	29678	0.00
17/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	9265	8497	9265	8497	0.00
17/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	18496	20882	18496	20882	0.00
17/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1319	1074	1319	1074	0.00
17/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	35359	37492	35359	37492	0.00
17/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	6091	5540	6091	5540	0.00
17/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	44269	46172	44269	46172	0.00
17/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	10147	9535	10147	9535	0.00
17/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	48972	50636	48972	50636	0.00
17/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	13523	12914	13523	12914	0.00
17/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	28364	30933	28364	30933	0.00
17/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	312	251	312	251	0.00
17/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	40848	43103	40848	43103	0.00
17/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	4497	4067	4497	4067	0.00
17/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	35301	37912	35301	37912	0.00
17/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	99	80	99	80	0.00
17/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	46787	48737	46787	48737	0.00
17/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	9166	8601	9166	8601	0.00
17/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	51365	53066	51365	53066	0.00
17/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	12451	11879	12451	11879	0.00
17/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	49362	51357	49362	51357	0.00
17/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	8260	7740	8260	7740	0.00
17/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	53806	55543	53806	55543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	11446	10910	11446	10910	0.00
17/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	32735	34801	32735	34801	0.00
17/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	7038	6419	7038	6419	0.00
17/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	24970	27499	24970	27499	0.00
17/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	523	422	523	422	0.00
17/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	9507	10530	9507	10530	0.00
17/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	28215	26553	28215	26553	0.00
17/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	962	1437	962	1437	0.00
17/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	21363	19209	21363	19209	0.00
17/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4634	5249	4634	5249	0.00
17/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	42722	40653	42722	40653	0.00
17/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	59	114	59	114	0.00
17/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	40048	37473	40048	37473	0.00
17/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1959	2277	1959	2277	0.00
17/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	59968	57602	59968	57602	0.00
17/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	3	1	3	0.00
17/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	60133	57504	60133	57504	0.00
17/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	80846	78216	80846	78216	0.00
17/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	709	848	709	848	0.00
17/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	79197	76652	79197	76652	0.00
17/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	217	268	217	268	0.00
17/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	99759	97126	99759	97126	0.00
17/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	102151	99521	102151	99521	0.00
17/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	124066	121436	124066	121436	0.00
17/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	52739	55369	52739	55369	0.00
17/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	3	2	3	2	0.00
17/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	56	71	56	71	0.00
17/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	121245	118577	121245	118577	0.00
17/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	55659	58134	55659	58134	0.00
17/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1930	1722	1930	1722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	12	16	12	16	0.00
17/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	143461	140781	143461	140781	0.00
17/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	60159	62311	60159	62311	0.00
17/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	5320	4957	5320	4957	0.00
17/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	64006	65875	64006	65875	0.00
17/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	8042	7637	8042	7637	0.00
17/10/2006	TRTI On 02-November-06			Index Future	236.0200	236.3830	236.0180	236.3830	500.00
18/10/2006	CRDI On 02-November-06			Index Future	103.1300	103.0590	103.1320	103.0590	10.00
18/10/2006	GOVI On 01-February-07			jGovi	243.9700	243.7350	243.9700	243.7350	0.00
18/10/2006	GOVI On 03-May-07			jGovi	249.3900	249.1490	249.3850	249.1490	0.00
18/10/2006	GOVI On 02-August-07			jGovi	255.3100	254.8780	255.3060	254.8780	0.00
18/10/2006	GOVI On 02-November-06			jGovi	239.0400	238.8010	239.0350	238.8010	911.00
18/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	139736	137394	139736	137394	0.00
18/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	36	44	36	44	0.00
18/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	144324	142018	144324	142018	0.00
18/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	474	528	474	528	0.00
18/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	149519	145435	149519	145435	0.00
18/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1459	1655	1459	1655	0.00
18/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	90350	88010	90350	88010	0.00
18/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
18/10/2006	J153 On 31-August-10			jSwap	8.9500	8.9670	0.0482	0.0489	0.00
18/10/2006	J157 On 15-September-15			jSwap	8.7000	8.7310	0.0342	0.0320	0.00
18/10/2006	J186 On 21-December-26			jSwap	8.2800	8.3350	0.0767	0.0824	0.00
18/10/2006	J194 On 28-February-08			jSwap	9.0900	9.0860	0.0220	0.0220	0.00
18/10/2006	J201 On 22-December-14			jSwap	8.6700	8.7050	0.0709	0.0728	0.00
18/10/2006	J203 On 15-September-17			jSwap	8.6200	8.6590	0.0787	0.0813	0.00
18/10/2006	J204 On 21-December-18			jSwap	8.5400	8.5730	0.0804	0.0828	0.00
18/10/2006	J207 On 15-January-20			jSwap	8.5100	8.5510	0.0413	0.0442	0.00
18/10/2006	JBAR On 21-December-05			jBar	8.7000	8.6750	0.0000	0.0000	0.00
18/10/2006	JFRA On 01-February-07			jFra	9.0900	9.0920	0.0221	0.0222	0.00
18/10/2006	JFRA On 07-February-08			jFra	9.1100	9.1170	0.0222	0.0222	0.00
18/10/2006	JFRA On 03-May-07			jFra	9.2600	9.2690	0.0226	0.0226	0.00
18/10/2006	JFRA On 02-August-07			jFra	9.2600	9.2670	0.0225	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
18/10/2006	JFRA On 02-November-06			jFra	8.8200	8.7320	0.0215	0.0213	0.00
18/10/2006	JFRA On 01-November-07			jFra	9.2200	9.2160	0.0242	0.0242	0.00
18/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3882	3899	3882	3899	0.00
18/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	18	18	18	18	0.00
18/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24777	24809	24777	24809	0.00
18/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20841	20857	20841	20857	0.00
18/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4359	4376	4359	4376	0.00
18/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	66	65	66	65	0.00
18/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4425	4452	4425	4452	0.00
18/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	148	146	148	146	0.00
18/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4448	4226	4448	4226	0.00
18/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
18/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4758	4747	4758	4747	0.00
18/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	248	251	248	251	0.00
18/10/2006	JN02 On 01-February-07			jNote	9.0900	9.1060	0.1655	0.1657	0.00
18/10/2006	JN02 On 03-May-07			jNote	9.0500	9.0710	0.1648	0.1651	0.00
18/10/2006	JN02 On 02-August-07			jNote	8.9800	9.0030	0.1635	0.1640	0.00
18/10/2006	JN02 On 02-November-06			jNote	9.0800	9.0840	0.1654	0.1655	0.00
18/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11616	11780	11616	11780	0.00
18/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9907	9853	9907	9853	0.00
18/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	12947	13142	12947	13142	0.00
18/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16553	16402	16553	16402	0.00
18/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	15393	15628	15393	15628	0.00
18/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20349	20129	20349	20129	0.00
18/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33401	33407	33401	33407	0.00
18/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1	2	1	2	0.00
18/10/2006	JN05 On 01-February-07			jNote	8.7900	8.8240	0.3519	0.3529	0.00
18/10/2006	JN05 On 03-May-07			jNote	8.7600	8.7920	0.3507	0.3519	0.00
18/10/2006	JN05 On 02-August-07			jNote	8.7100	8.7470	0.3493	0.3505	0.00
18/10/2006	JN05 On 02-November-06			jNote	8.8100	8.8330	0.3523	0.3533	0.00
18/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	4068	4427	4068	4427	0.00
18/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	22357	21465	22357	21465	0.00
18/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	6973	7428	6973	7428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	26719	25758	26719	25758	0.00
18/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	9137	9622	9137	9622	0.00
18/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	30754	29779	30754	29779	0.00
18/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	62258	63316	62258	63316	0.00
18/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
18/10/2006	JN10 On 01-February-07			jNote	8.5500	8.5970	0.5678	0.5697	0.00
18/10/2006	JN10 On 03-May-07			jNote	8.5200	8.5680	0.5666	0.5685	0.00
18/10/2006	JN10 On 02-August-07			jNote	8.4900	8.5310	0.5652	0.5670	0.00
18/10/2006	JN10 On 02-November-06			jNote	8.5700	8.6120	0.5685	0.5705	0.00
18/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	1931	2403	1931	2403	0.00
18/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	31606	29109	31606	29109	0.00
18/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4104	4753	4104	4753	0.00
18/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	35814	33418	35814	33418	0.00
18/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	5843	6564	5843	6564	0.00
18/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	40078	37740	40078	37740	0.00
18/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	87566	90220	87566	90220	0.00
18/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
18/10/2006	JROD On 31-January-07			jRod	8.2700	8.2640	0.0016	0.0015	0.00
18/10/2006	JROD On 28-February-07			jRod	8.5000	8.4950	0.0026	0.0026	0.00
18/10/2006	JROD On 30-March-07			jRod	8.7300	8.7330	0.0037	0.0037	0.00
18/10/2006	JROD On 30-April-07			jRod	8.5300	8.5330	0.0040	0.0041	0.00
18/10/2006	JROD On 31-May-07			jRod	8.7100	8.7230	0.0054	0.0054	0.00
18/10/2006	JROD On 31-October-06			jRod	7.7400	7.7380	0.0004	0.0004	0.00
18/10/2006	JROD On 30-November-06			jRod	8.0400	8.0330	0.0003	0.0003	0.00
18/10/2006	JROD On 29-December-06			jRod	8.4400	8.4200	0.0013	0.0012	0.00
18/10/2006	OTHI On 02-November-06			Index Future	236.8800	236.7320	236.8760	236.7320	15.00
18/10/2006	R153 On 01-February-07			Bond Future	8.5400	8.5730	119.1548	119.0372	0.00
18/10/2006	R153 On 03-May-07			Bond Future	8.4900	8.5280	115.1980	115.0785	0.00
18/10/2006	R153 On 02-August-07			Bond Future	8.4300	8.4750	117.7505	117.6307	0.00
18/10/2006	R153 On 02-November-06			Bond Future	8.5600	8.5930	116.5899	116.4821	478.00
18/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10617	10076	10617	10076	0.00
18/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	10193	10827	10193	10827	0.00
18/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	14178	13613	14178	13613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	13841	14470	13841	14470	0.00
18/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	18274	17682	18274	17682	0.00
18/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16364	16969	16364	16969	0.00
18/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3720	3348	3720	3348	0.00
18/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	4137	4843	4137	4843	0.00
18/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9760	9248	9760	9248	0.00
18/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	10971	11634	10971	11634	0.00
18/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14426	13771	14426	13771	0.00
18/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	7492	8012	7492	8012	0.00
18/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	17429	16780	17429	16780	0.00
18/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	10987	11532	10987	11532	0.00
18/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	21319	20664	21319	20664	0.00
18/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	13731	14274	13731	14274	0.00
18/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8071	7402	8071	7402	0.00
18/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1555	1964	1555	1964	0.00
18/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8938	8456	8938	8456	0.00
18/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	11787	12479	11787	12479	0.00
18/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2922	2620	2922	2620	0.00
18/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	5081	5857	5081	5857	0.00
18/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	20002	19218	20002	19218	0.00
18/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	4997	5388	4997	5388	0.00
18/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18303	17634	18303	17634	0.00
18/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10341	10867	10341	10867	0.00
18/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	19202	18513	19202	18513	0.00
18/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	9723	10228	9723	10228	0.00
18/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	22123	21452	22123	21452	0.00
18/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	13121	13649	13121	13649	0.00
18/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	22944	22258	22944	22258	0.00
18/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12531	13043	12531	13043	0.00
18/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	15434	14495	15434	14495	0.00
18/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	327	466	327	466	0.00
18/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	605	538	605	538	0.00
18/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	11523	12534	11523	12534	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
18/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2245	2006	2245	2006	0.00
18/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	6149	6988	6149	6988	0.00
18/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6060	5692	6060	5692	0.00
18/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	15490	16298	15490	16298	0.00
18/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3408	3170	3408	3170	0.00
18/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	21133	22071	21133	22071	0.00
18/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	59	54	59	54	0.00
18/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	19821	20894	19821	20894	0.00
18/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1692	1557	1692	1557	0.00
18/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	27789	28829	27789	28829	0.00
18/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2	2	2	2	0.00
18/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	28695	29773	28695	29773	0.00
18/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	821	749	821	749	0.00
18/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	35367	36471	35367	36471	0.00
18/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	37710	38788	37710	38788	0.00
18/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	362	328	362	328	0.00
18/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	43435	44577	43435	44577	0.00
18/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46816	47894	46816	47894	0.00
18/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	145	130	145	130	0.00
18/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	51824	52985	51824	52985	0.00
18/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	56011	57088	56011	57088	0.00
18/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	17	15	17	15	0.00
18/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	69149	70323	69149	70323	0.00
18/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	52	47	52	47	0.00
18/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	60417	61588	60417	61588	0.00
18/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	26291	25401	26291	25401	0.00
18/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3288	3574	3288	3574	0.00
18/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	65296	66373	65296	66373	0.00
18/10/2006	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
18/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74672	75749	74672	75749	0.00
18/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23665	22619	23665	22619	0.00
18/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	49	80	49	80	0.00
18/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	23032	22263	23032	22263	0.00
18/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7511	7936	7511	7936	0.00
18/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	26391	25645	26391	25645	0.00
18/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10357	10808	10357	10808	0.00
18/10/2006	R157 On 01-February-07			Bond Future	8.4000	8.4390	136.1469	135.8650	0.00
18/10/2006	R157 On 03-May-07			Bond Future	8.3700	8.4110	132.3377	132.0549	0.00
18/10/2006	R157 On 02-August-07			Bond Future	8.3400	8.3810	135.2630	134.9797	0.00
18/10/2006	R157 On 02-November-06			Bond Future	8.4200	8.4550	133.2116	132.9529	12.00
18/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	22671	21372	22671	21372	150.00
18/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	22671	24191	22671	24191	0.00
18/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	35868	34389	35868	34389	0.00
18/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	26776	28125	26776	28125	0.00
18/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	44177	42674	44177	42674	0.00
18/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	33166	34497	33166	34497	0.00
18/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	9378	8300	9378	8300	0.00
18/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	7160	8669	7160	8669	0.00
18/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	28756	27247	28756	27247	0.00
18/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	17958	19268	17958	19268	0.00
18/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	13943	12499	13943	12499	0.00
18/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	4369	5512	4369	5512	0.00
18/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	33211	31567	33211	31567	0.00
18/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	15281	16456	15281	16456	0.00
18/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	43809	42129	43809	42129	0.00
18/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	20789	21936	20789	21936	0.00
18/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	51779	50117	51779	50117	0.00
18/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	27179	28351	27179	28351	0.00
18/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25457	23395	25457	23395	0.00
18/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1337	1862	1337	1862	0.00
18/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	19372	17589	19372	17589	20.00
18/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	2498	3302	2498	3302	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
18/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	8162	7541	8162	7541	250.00
18/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	45038	47237	45038	47237	0.00
18/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	83011	80546	83011	80546	0.00
18/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3215	3569	3215	3569	150.00
18/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	16562	14942	16562	14942	0.00
18/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	3331	4298	3331	4298	0.00
18/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	30946	29369	30946	29369	0.00
18/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	16576	17818	16576	17818	0.00
18/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	37948	36177	37948	36177	0.00
18/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	12939	13987	12939	13987	0.00
18/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	45928	44198	45928	44198	0.00
18/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	19457	20555	19457	20555	0.00
18/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	53780	52079	53780	52079	0.00
18/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	25813	26946	25813	26946	0.00
18/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	48097	46319	48097	46319	0.00
18/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	18188	19238	18188	19238	0.00
18/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	42569	40620	42569	40620	0.00
18/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	11247	12132	11247	12132	0.00
18/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	50984	48933	50984	48933	0.00
18/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	8505	9273	8505	9273	0.00
18/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	57258	55295	57258	55295	0.00
18/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	13719	14584	13719	14584	0.00
18/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42215	39764	42215	39764	0.00
18/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	221	357	221	357	0.00
18/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	28	25	28	25	0.00
18/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	50904	53487	50904	53487	171.00
18/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	11541	10278	11541	10278	0.00
18/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	5638	6963	5638	6963	100.00
18/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26643	25203	26643	25203	0.00
18/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	19431	20810	19431	20810	0.00
18/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	17354	16270	17354	16270	0.00
18/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	28273	30008	28273	30008	0.00
18/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3283	2843	3283	2843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	15946	18093	15946	18093	0.00
18/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	479	411	479	411	0.00
18/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	32066	34585	32066	34585	0.00
18/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	10366	9621	10366	9621	0.00
18/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	39757	41831	39757	41831	0.00
18/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5489	5035	5489	5035	0.00
18/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	53700	56065	53700	56065	0.00
18/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
18/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	70538	73125	70538	73125	0.00
18/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2807	2552	2807	2552	0.00
18/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	70194	72758	70194	72758	0.00
18/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	90581	93167	90581	93167	0.00
18/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1306	1177	1306	1177	0.00
18/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	88233	90922	88233	90922	0.00
18/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	131845	134431	131845	134431	0.00
18/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	111013	113600	111013	113600	0.00
18/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	59560	56997	59560	56997	0.00
18/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	26	50	26	50	0.00
18/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	76748	74164	76748	74164	0.00
18/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2	5	2	5	0.00
18/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	93638	91051	93638	91051	0.00
18/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	550	491	550	491	0.00
18/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	107387	110147	107387	110147	0.00
18/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	65125	62852	65125	62852	0.00
18/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	5496	6042	5496	6042	0.00
18/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	79986	77549	79986	77549	0.00
18/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3521	3902	3521	3902	0.00
18/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	95225	92667	95225	92667	0.00
18/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2230	2490	2230	2490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	64353	62463	64353	62463	0.00
18/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	19728	20671	19728	20671	0.00
18/10/2006	R186 On 01-February-07			Bond Future	8.0800	8.1230	125.0570	124.5842	0.00
18/10/2006	R186 On 03-May-07			Bond Future	8.0600	8.1000	127.8465	127.3522	0.00
18/10/2006	R186 On 02-August-07			Bond Future	8.0300	8.0760	125.3722	124.8681	0.00
18/10/2006	R186 On 02-November-06			Bond Future	8.1000	8.1430	127.5669	127.1042	29.00
18/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	40551	38029	40551	38029	0.00
18/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	27020	29225	27020	29225	0.00
18/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	60406	57650	60406	57650	0.00
18/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	38455	40641	38455	40641	0.00
18/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	70771	67927	70771	67927	0.00
18/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	46095	48292	46095	48292	0.00
18/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	18464	15981	18464	15981	0.00
18/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	7287	9433	7287	9433	0.00
18/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	22359	19537	22359	19537	0.00
18/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	5482	7288	5482	7288	0.00
18/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	47528	44760	47528	44760	0.00
18/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	22705	24665	22705	24665	0.00
18/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	73426	70316	73426	70316	0.00
18/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	29349	31181	29349	31181	0.00
18/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	26615	23480	26615	23480	0.00
18/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	4078	5571	4078	5571	0.00
18/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	62965	59758	62965	59758	0.00
18/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	16036	17556	16036	17556	0.00
18/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	83420	80272	83420	80272	0.00
18/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	36757	38650	36757	38650	0.00
18/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	45841	41790	45841	41790	0.00
18/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1065	1642	1065	1642	0.00
18/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	80374	77095	80374	77095	0.00
18/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	25464	27128	25464	27128	0.00
18/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	86731	83510	86731	83510	0.00
18/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	34666	36486	34666	36486	0.00
18/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	90097	86804	90097	86804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	32668	34417	32668	34417	0.00
18/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	83576	79907	83576	79907	0.00
18/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	9876	10934	9876	10934	0.00
18/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	71831	67314	71831	67314	0.00
18/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	130	241	130	241	0.00
18/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	95029	91436	95029	91436	0.00
18/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	18902	20252	18902	20252	0.00
18/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	104079	100511	104079	100511	0.00
18/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	25560	27034	25560	27034	0.00
18/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	43920	41273	43920	41273	0.00
18/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	24724	26803	24724	26803	0.00
18/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	28397	26395	28397	26395	0.00
18/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	37935	40661	37935	40661	0.00
18/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	6865	5720	6865	5720	0.00
18/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	18904	22388	18904	22388	0.00
18/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	16544	15184	16544	15184	0.00
18/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	55864	59231	55864	59231	0.00
18/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1035	834	1035	834	0.00
18/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	43053	47479	43053	47479	0.00
18/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8408	7603	8408	7603	0.00
18/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	78600	82522	78600	82522	0.00
18/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	59	48	59	48	0.00
18/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	73163	77780	73163	77780	0.00
18/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4017	3589	4017	3589	0.00
18/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	106220	110519	106220	110519	0.00
18/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
18/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	105348	109975	105348	109975	0.00
18/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1698	1499	1698	1499	0.00
18/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	137100	141629	137100	141629	0.00
18/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	138796	143424	138796	143424	0.00
18/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	629	549	629	549	0.00
18/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	170471	175118	170471	175118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	173507	178135	173507	178135	0.00
18/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	97702	93088	97702	93088	0.00
18/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11	26	11	26	0.00
18/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	209534	214162	209534	214162	0.00
18/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	202	174	202	174	0.00
18/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	205778	210478	205778	210478	0.00
18/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	105581	101569	105581	101569	0.00
18/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	6033	6748	6033	6748	0.00
18/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	76866	73671	76866	73671	0.00
18/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	27353	29100	27353	29100	0.00
18/10/2006	R194 On 01-February-07			Bond Future	8.9300	8.9580	105.4381	105.4131	0.00
18/10/2006	R194 On 03-May-07			Bond Future	8.8900	8.9230	102.7015	102.6759	0.00
18/10/2006	R194 On 02-August-07			Bond Future	8.8100	8.8560	104.9758	104.9529	0.00
18/10/2006	R194 On 02-November-06			Bond Future	8.9200	8.9300	103.1691	103.1506	0.00
18/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2787	2699	2787	2699	0.00
18/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4620	4782	4620	4782	0.00
18/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5051	4932	5051	4932	0.00
18/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4586	4723	4586	4723	0.00
18/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6327	6219	6327	6219	0.00
18/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5587	5707	5587	5707	0.00
18/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	257	257	257	257	0.00
18/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4132	4317	4132	4317	0.00
18/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4295	4188	4295	4188	0.00
18/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5382	5531	5382	5531	0.00
18/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5780	5679	5780	5679	0.00
18/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6129	6256	6129	6256	0.00
18/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5458	5333	5458	5333	0.00
18/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4219	4349	4219	4349	0.00
18/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6612	6500	6612	6500	0.00
18/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5329	5446	5329	5446	0.00
18/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6469	6359	6469	6359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5457	5575	5457	5575	0.00
18/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5252	5130	5252	5130	0.00
18/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4400	4533	4400	4533	0.00
18/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2345	2268	2345	2268	0.00
18/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5182	5355	5182	5355	0.00
18/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6330	6191	6330	6191	0.00
18/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3544	3661	3544	3661	0.00
18/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2560	2478	2560	2478	0.00
18/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4895	5063	4895	5063	0.00
18/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1767	1704	1767	1704	0.00
18/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6112	6299	6112	6299	0.00
18/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	118	121	118	121	0.00
18/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5229	5415	5229	5415	0.00
18/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	177	179	177	179	0.00
18/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4670	4856	4670	4856	0.00
18/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1022	982	1022	982	0.00
18/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7889	8098	7889	8098	0.00
18/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	9	10	9	10	0.00
18/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8216	8401	8216	8401	0.00
18/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11317	11501	11317	11501	0.00
18/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	529	506	529	506	0.00
18/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9926	10153	9926	10153	0.00
18/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14439	14623	14439	14623	0.00
18/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	239	227	239	227	0.00
18/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12176	12414	12176	12414	0.00
18/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	112	106	112	106	0.00
18/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14599	14843	14599	14843	0.00
18/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17576	17760	17576	17760	0.00
18/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	48	46	48	46	0.00
18/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17094	17342	17094	17342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20725	20910	20725	20910	0.00
18/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	19	18	19	18	0.00
18/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19634	19883	19634	19883	0.00
18/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	23889	24073	23889	24073	0.00
18/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	7	7	7	7	0.00
18/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22200	22450	22200	22450	0.00
18/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27066	27250	27066	27250	0.00
18/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36680	36864	36680	36864	0.00
18/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33462	33646	33462	33646	0.00
18/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30257	30441	30257	30441	0.00
18/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29986	30236	29986	30236	0.00
18/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
18/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27379	27629	27379	27629	0.00
18/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
18/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24783	25033	24783	25033	0.00
18/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7205	7086	7205	7086	0.00
18/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4836	4946	4836	4946	0.00
18/10/2006	R201 On 01-February-07			Bond Future	8.3800	8.4200	103.2025	102.9841	0.00
18/10/2006	R201 On 03-May-07			Bond Future	8.3500	8.3930	105.5005	105.2811	0.00
18/10/2006	R201 On 02-August-07			Bond Future	8.3300	8.3660	103.4135	103.1880	0.00
18/10/2006	R201 On 02-November-06			Bond Future	8.4000	8.4390	105.3137	105.1083	26.00
18/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21256	20116	21256	20116	0.00
18/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	14492	15537	14492	15537	0.00
18/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	29555	28398	29555	28398	0.00
18/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	21372	22408	21372	22408	0.00
18/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	34940	33730	34940	33730	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	25357	26402	25357	26402	0.00
18/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9781	8733	9781	8733	0.00
18/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	4158	5166	4158	5166	0.00
18/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26542	25240	26542	25240	0.00
18/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	11262	12145	11262	12145	0.00
18/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	35915	34605	35915	34605	0.00
18/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	16655	17539	16655	17539	0.00
18/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	41051	39712	41051	39712	0.00
18/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	20654	21570	20654	21570	0.00
18/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16137	14683	16137	14683	0.00
18/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	1809	2410	1809	2410	0.00
18/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22956	21761	22956	21761	0.00
18/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	13343	14333	13343	14333	0.00
18/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11740	10549	11740	10549	0.00
18/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	3205	4069	3205	4069	0.00
18/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24718	23470	24718	23470	0.00
18/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	12267	13203	12267	13203	0.00
18/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	13865	12538	13865	12538	0.00
18/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	2429	3156	2429	3156	0.00
18/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30358	28955	30358	28955	0.00
18/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	9452	10234	9452	10234	0.00
18/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	37609	36261	37609	36261	0.00
18/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	15604	16451	15604	16451	0.00
18/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	42661	41290	42661	41290	0.00
18/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	19584	20468	19584	20468	0.00
18/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	21032	19364	21032	19364	0.00
18/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	954	1341	954	1341	0.00
18/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	39342	37958	39342	37958	0.00
18/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	14602	15412	14602	15412	0.00
18/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	44303	42901	44303	42901	0.00
18/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	18555	19408	18555	19408	0.00
18/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	40904	39284	40904	39284	0.00
18/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6107	6672	6107	6672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	46652	45127	46652	45127	0.00
18/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	11066	11736	11066	11736	0.00
18/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34425	32468	34425	32468	0.00
18/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	155	252	155	252	0.00
18/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13818	12961	13818	12961	0.00
18/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	21453	22780	21453	22780	0.00
18/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2924	2540	2924	2540	0.00
18/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	12026	13697	12026	13697	0.00
18/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	468	403	468	403	0.00
18/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	24570	26560	24570	26560	0.00
18/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8165	7580	8165	7580	0.00
18/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30460	32060	30460	32060	0.00
18/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4311	3956	4311	3956	0.00
18/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	41535	43364	41535	43364	0.00
18/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	33	30	33	30	0.00
18/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	39416	41467	39416	41467	0.00
18/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
18/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	54951	57005	54951	57005	0.00
18/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2178	1981	2178	1981	0.00
18/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	54602	56589	54602	56589	0.00
18/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	70809	72864	70809	72864	0.00
18/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	999	900	999	900	0.00
18/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	68902	70988	68902	70988	0.00
18/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	413	369	413	369	0.00
18/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	84079	86220	84079	86220	0.00
18/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	86967	89022	86967	89022	0.00
18/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	103430	105484	103430	105484	0.00
18/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	48221	46184	48221	46184	0.00
18/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	18	35	18	35	0.00
18/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	154	136	154	136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	99872	102039	99872	102039	0.00
18/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	52317	50528	52317	50528	0.00
18/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	3877	4272	3877	4272	0.00
18/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	51176	49653	51176	49653	0.00
18/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	14833	15565	14833	15565	0.00
18/10/2006	R203 On 01-February-07			Bond Future	8.3100	8.3480	102.8783	102.5873	0.00
18/10/2006	R203 On 03-May-07			Bond Future	8.2800	8.3240	100.9943	100.6863	0.00
18/10/2006	R203 On 02-August-07			Bond Future	8.2500	8.2970	103.2299	102.9193	0.00
18/10/2006	R203 On 02-November-06			Bond Future	8.3200	8.3650	100.6684	100.3805	0.00
18/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13759	12512	13759	12512	0.00
18/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	17657	19321	17657	19321	0.00
18/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	29082	27248	29082	27248	0.00
18/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	14079	15324	14079	15324	0.00
18/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	34770	32933	34770	32933	0.00
18/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	18103	19373	18103	19373	0.00
18/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3585	2808	3585	2808	0.00
18/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	8808	10910	8808	10910	0.00
18/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	23080	21324	23080	21324	0.00
18/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	9731	10885	9731	10885	0.00
18/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13877	11800	13877	11800	0.00
18/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1599	2401	1599	2401	0.00
18/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	27560	25612	27560	25612	0.00
18/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	7422	8384	7422	8384	0.00
18/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	19783	17319	19783	17319	0.00
18/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	619	1033	619	1033	0.00
18/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	25270	23417	25270	23417	0.00
18/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	8519	9575	8519	9575	0.00
18/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	16745	14455	16745	14455	0.00
18/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1016	1605	1016	1605	0.00
18/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	37772	35640	37772	35640	0.00
18/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	9447	10395	9447	10395	0.00
18/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	22944	20344	22944	20344	0.00
18/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	361	640	361	640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	34969	32761	34969	32761	0.00
18/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	4764	5466	4764	5466	0.00
18/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	43037	40957	43037	40957	0.00
18/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	13247	14273	13247	14273	0.00
18/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	29481	26712	29481	26712	0.00
18/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	108	217	108	217	0.00
18/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	40112	37911	40112	37911	0.00
18/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	8495	9373	8495	9373	0.00
18/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	45237	43099	45237	43099	0.00
18/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	12202	13171	12202	13171	0.00
18/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	42513	40246	42513	40246	0.00
18/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	7617	8430	7617	8430	0.00
18/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	47486	45292	47486	45292	0.00
18/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	11221	12134	11221	12134	0.00
18/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	29944	27904	29944	27904	0.00
18/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	6435	7306	6435	7306	0.00
18/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	48729	46189	48729	46189	0.00
18/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2051	2421	2051	2421	0.00
18/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7277	6504	7277	6504	0.00
18/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	28825	30963	28825	30963	0.00
18/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	367	270	367	270	0.00
18/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	23507	26288	23507	26288	0.00
18/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3359	2948	3359	2948	0.00
18/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	42970	45469	42970	45469	0.00
18/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	12	9	12	9	0.00
18/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	41495	44370	41495	44370	0.00
18/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1333	1148	1333	1148	0.00
18/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	59431	62157	59431	62157	0.00
18/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	60266	63145	60266	63145	0.00
18/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	449	380	449	380	0.00
18/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	77469	80310	77469	80310	0.00
18/10/2006	R203 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
18/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	79499	82378	79499	82378	0.00
18/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	99195	102073	99195	102073	0.00
18/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	140024	142903	140024	142903	0.00
18/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	119366	122244	119366	122244	0.00
18/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	5	6	5	0.00
18/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	136518	139427	136518	139427	0.00
18/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	30	24	30	24	0.00
18/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	116245	119150	116245	119150	0.00
18/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	127	105	127	105	0.00
18/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	96515	99404	96515	99404	0.00
18/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	52654	50150	52654	50150	0.00
18/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	4792	5367	4792	5367	0.00
18/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	56936	54535	56936	54535	0.00
18/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	7890	8596	7890	8596	0.00
18/10/2006	R204 On 01-February-07			Bond Future	8.2800	8.3210	98.9414	98.6253	0.00
18/10/2006	R204 On 03-May-07			Bond Future	8.2500	8.2980	101.1430	100.8229	0.00
18/10/2006	R204 On 02-August-07			Bond Future	8.2300	8.2750	99.3342	99.0103	0.00
18/10/2006	R204 On 02-November-06			Bond Future	8.3000	8.3390	100.7652	100.4683	0.00
18/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	21274	19845	21274	19845	0.00
18/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	23339	25070	23339	25070	0.00
18/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	42086	40264	42086	40264	0.00
18/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	24367	25746	24367	25746	0.00
18/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	48878	47027	48878	47027	0.00
18/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	29653	31042	29653	31042	0.00
18/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	6314	5367	6314	5367	0.00
18/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	9968	11990	9968	11990	0.00
18/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	31631	29799	31631	29799	0.00
18/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	15462	16790	15462	16790	0.00
18/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	17589	15599	17589	15599	0.00
18/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2791	3771	2791	3771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	36360	34378	36360	34378	0.00
18/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	13025	14204	13025	14204	0.00
18/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	23537	21208	23537	21208	0.00
18/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	1489	2130	1489	2130	0.00
18/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	33961	32053	33961	32053	0.00
18/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	14200	15452	14200	15452	0.00
18/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	20488	18319	20488	18319	0.00
18/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2056	2856	2056	2856	0.00
18/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	43931	41743	43931	41743	0.00
18/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	9982	10955	9982	10955	0.00
18/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	50600	48562	50600	48562	0.00
18/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	18792	19954	18792	19954	0.00
18/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	57064	55030	57064	55030	0.00
18/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	23923	25128	23923	25128	0.00
18/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	33294	30618	33294	30618	0.00
18/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	511	804	511	804	0.00
18/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	52849	50757	52849	50757	0.00
18/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	17561	18671	17561	18671	0.00
18/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	59207	57129	59207	57129	0.00
18/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	22629	23790	22629	23790	0.00
18/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	55141	52999	55141	52999	0.00
18/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	16391	17450	16391	17450	0.00
18/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	61388	59265	61388	59265	0.00
18/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	21388	22505	21388	22505	0.00
18/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	38824	36771	38824	36771	0.00
18/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	11933	13040	11933	13040	0.00
18/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	26705	24238	26705	24238	0.00
18/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	1060	1563	1060	1563	0.00
18/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	57690	55221	57690	55221	0.00
18/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	6403	7093	6403	7093	0.00
18/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	50382	47471	50382	47471	0.00
18/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	67	125	67	125	0.00
18/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1259	1035	1259	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	23845	26591	23845	26591	0.00
18/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13085	12066	13085	12066	0.00
18/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	33851	35992	33851	35992	0.00
18/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7209	6560	7209	6560	0.00
18/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	47157	49668	47157	49668	0.00
18/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	114	93	114	93	0.00
18/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	42128	45076	42128	45076	0.00
18/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3788	3410	3788	3410	0.00
18/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	63413	66194	63413	66194	0.00
18/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	5	4	5	4	0.00
18/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	61955	64924	61955	64924	0.00
18/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	82411	85380	82411	85380	0.00
18/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1807	1609	1807	1609	0.00
18/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	81616	84579	81616	84579	0.00
18/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	103412	106381	103412	106381	0.00
18/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	777	685	777	685	0.00
18/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	101295	104363	101295	104363	0.00
18/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	147096	150066	147096	150066	0.00
18/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	124968	127937	124968	127937	0.00
18/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	103	89	103	89	0.00
18/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	143671	146817	143671	146817	0.00
18/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	299	261	299	261	0.00
18/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	122065	125187	122065	125187	0.00
18/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	64728	62392	64728	62392	0.00
18/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	12300	13165	12300	13165	0.00
18/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	70454	68163	70454	68163	0.00
18/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	16937	17886	16937	17886	0.00
18/10/2006	R207 On 01-February-07			Bond Future	8.2100	8.2480	92.8982	92.5849	0.00
18/10/2006	R207 On 03-May-07			Bond Future	8.1800	8.2260	94.9658	94.6475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R207 On 02-August-07			Bond Future	8.1600	8.2030	93.4248	93.1019	0.00
18/10/2006	R207 On 02-November-06			Bond Future	8.2300	8.2680	94.4666	94.1659	0.00
18/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	18739	17174	18739	17174	0.00
18/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	15458	17026	15458	17026	0.00
18/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	36854	34828	36854	34828	0.00
18/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	13736	14892	13736	14892	0.00
18/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	41962	39931	41962	39931	0.00
18/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	17325	18523	17325	18523	0.00
18/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	7389	6077	7389	6077	0.00
18/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	5734	7428	5734	7428	0.00
18/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	27414	25423	27414	25423	0.00
18/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	9415	10556	9415	10556	0.00
18/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	17827	15499	17827	15499	0.00
18/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	1308	1987	1308	1987	0.00
18/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	32388	30200	32388	30200	0.00
18/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	7149	8094	7149	8094	0.00
18/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	24332	21668	24332	21668	0.00
18/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	503	845	503	845	0.00
18/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	29853	27761	29853	27761	0.00
18/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	8223	9265	8223	9265	0.00
18/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	21011	18496	21011	18496	0.00
18/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	827	1319	827	1319	0.00
18/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	37726	35359	37726	35359	0.00
18/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	5325	6091	5325	6091	0.00
18/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	46573	44269	46573	44269	0.00
18/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	9269	10147	9269	10147	0.00
18/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	51243	48972	51243	48972	0.00
18/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	12565	13523	12565	13523	0.00
18/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	31224	28364	31224	28364	0.00
18/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	165	312	165	312	0.00
18/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	43374	40848	43374	40848	0.00
18/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3890	4497	3890	4497	0.00
18/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	38255	35301	38255	35301	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	46	99	46	99	0.00
18/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	49155	46787	49155	46787	0.00
18/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	8352	9166	8352	9166	0.00
18/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	53692	51365	53692	51365	0.00
18/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	11549	12451	11549	12451	0.00
18/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	51791	49362	51791	49362	0.00
18/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	7507	8260	7507	8260	0.00
18/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	56187	53806	56187	53806	0.00
18/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	10598	11446	10598	11446	0.00
18/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	35015	32735	35015	32735	0.00
18/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	6185	7038	6185	7038	0.00
18/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	27748	24970	27748	24970	0.00
18/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	294	523	294	523	0.00
18/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	10543	9507	10543	9507	0.00
18/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	26118	28215	26118	28215	0.00
18/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	1245	962	1245	962	0.00
18/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	18640	21363	18640	21363	0.00
18/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	5228	4634	5228	4634	0.00
18/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	40184	42722	40184	42722	0.00
18/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	78	59	78	59	0.00
18/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	37061	40048	37061	40048	0.00
18/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2250	1959	2250	1959	0.00
18/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	57127	59968	57127	59968	0.00
18/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	1	2	1	0.00
18/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	57126	60133	57126	60133	0.00
18/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	77839	80846	77839	80846	0.00
18/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	829	709	829	709	0.00
18/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	76185	79197	76185	79197	0.00
18/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	258	217	258	217	0.00
18/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	96668	99759	96668	99759	0.00
18/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	99145	102151	99145	102151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	121059	124066	121059	124066	0.00
18/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	55744	52739	55744	52739	0.00
18/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	3	1	3	0.00
18/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	67	56	67	56	0.00
18/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	118125	121245	118125	121245	0.00
18/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	58484	55659	58484	55659	0.00
18/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1622	1930	1622	1930	0.00
18/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	15	12	15	12	0.00
18/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	140331	143461	140331	143461	0.00
18/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	62806	60159	62806	60159	0.00
18/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	4784	5320	4784	5320	0.00
18/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	66587	64006	66587	64006	0.00
18/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	7393	8042	7393	8042	0.00
18/10/2006	TRTI On 02-November-06			Index Future	236.2500	236.0180	236.2470	236.0180	500.00
19/10/2006	CRDI On 02-November-06			Index Future	103.1600	103.1320	103.1570	103.1320	10.00
19/10/2006	GOVI On 01-February-07			jGovi	243.9600	243.9700	243.9570	243.9700	0.00
19/10/2006	GOVI On 03-May-07			jGovi	249.3700	249.3850	249.3700	249.3850	0.00
19/10/2006	GOVI On 02-August-07			jGovi	255.2400	255.3060	255.2390	255.3060	0.00
19/10/2006	GOVI On 02-November-06			jGovi	239.0200	239.0350	239.0230	239.0350	911.00
19/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	139605	139736	139605	139736	0.00
19/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	35	36	35	36	0.00
19/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	144169	144324	144169	144324	0.00
19/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	469	474	469	474	0.00
19/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	148862	149519	148862	149519	0.00
19/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1472	1459	1472	1459	0.00
19/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	90230	90350	90230	90350	0.00
19/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
19/10/2006	J153 On 31-August-10			jSwap	8.9500	8.9470	0.0484	0.0482	0.00
19/10/2006	J157 On 15-September-15			jSwap	8.7100	8.6960	0.0336	0.0342	0.00
19/10/2006	J186 On 21-December-26			jSwap	8.2800	8.2750	0.0775	0.0767	0.00
19/10/2006	J194 On 28-February-08			jSwap	9.0900	9.0870	0.0221	0.0220	0.00
19/10/2006	J201 On 22-December-14			jSwap	8.6800	8.6730	0.0715	0.0709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	J203 On 15-September-17			jSwap	8.6300	8.6200	0.0796	0.0787	0.00
19/10/2006	J204 On 21-December-18			jSwap	8.5500	8.5400	0.0812	0.0804	0.00
19/10/2006	J207 On 15-January-20			jSwap	8.5300	8.5140	0.0421	0.0413	0.00
19/10/2006	JBAR On 21-December-05			jBar	8.7000	8.7040	0.0000	0.0000	0.00
19/10/2006	JFRA On 01-February-07			jFra	9.1000	9.0850	0.0222	0.0221	0.00
19/10/2006	JFRA On 07-February-08			jFra	9.1200	9.1110	0.0222	0.0222	0.00
19/10/2006	JFRA On 03-May-07			jFra	9.2600	9.2620	0.0226	0.0226	0.00
19/10/2006	JFRA On 02-August-07			jFra	9.2800	9.2550	0.0226	0.0225	0.00
19/10/2006	JFRA On 02-November-06			jFra	8.8200	8.8230	0.0215	0.0215	0.00
19/10/2006	JFRA On 01-November-07			jFra	9.2100	9.2210	0.0241	0.0242	0.00
19/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3919	3882	3919	3882	0.00
19/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	16	18	16	18	0.00
19/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24765	24777	24765	24777	0.00
19/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20806	20841	20806	20841	0.00
19/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4363	4359	4363	4359	0.00
19/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	65	66	65	66	0.00
19/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4472	4425	4472	4425	0.00
19/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	142	148	142	148	0.00
19/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4433	4448	4433	4448	0.00
19/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
19/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4736	4758	4736	4758	0.00
19/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	250	248	250	248	0.00
19/10/2006	JN02 On 01-February-07			jNote	9.1100	9.0940	0.1657	0.1655	0.00
19/10/2006	JN02 On 03-May-07			jNote	9.0700	9.0520	0.1650	0.1648	0.00
19/10/2006	JN02 On 02-August-07			jNote	9.0000	8.9780	0.1639	0.1635	0.00
19/10/2006	JN02 On 02-November-06			jNote	9.0900	9.0840	0.1656	0.1654	0.00
19/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11689	11616	11689	11616	0.00
19/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9743	9907	9743	9907	0.00
19/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13043	12947	13043	12947	0.00
19/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16357	16553	16357	16553	0.00
19/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	15518	15393	15518	15393	0.00
19/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20127	20349	20127	20349	0.00
19/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33526	33401	33526	33401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1	1	1	1	0.00
19/10/2006	JN05 On 01-February-07			jNote	8.8000	8.7930	0.3521	0.3519	0.00
19/10/2006	JN05 On 03-May-07			jNote	8.7700	8.7570	0.3509	0.3507	0.00
19/10/2006	JN05 On 02-August-07			jNote	8.7200	8.7110	0.3495	0.3493	0.00
19/10/2006	JN05 On 02-November-06			jNote	8.8200	8.8060	0.3527	0.3523	0.00
19/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	4118	4068	4118	4068	0.00
19/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	22041	22357	22041	22357	0.00
19/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	7036	6973	7036	6973	0.00
19/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	26456	26719	26456	26719	0.00
19/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	9198	9137	9198	9137	0.00
19/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	30527	30754	30527	30754	0.00
19/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	62641	62258	62641	62258	0.00
19/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
19/10/2006	JN10 On 01-February-07			jNote	8.5700	8.5530	0.5685	0.5678	0.00
19/10/2006	JN10 On 03-May-07			jNote	8.5400	8.5230	0.5673	0.5666	0.00
19/10/2006	JN10 On 02-August-07			jNote	8.5000	8.4860	0.5659	0.5652	0.00
19/10/2006	JN10 On 02-November-06			jNote	8.5900	8.5700	0.5692	0.5685	0.00
19/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2053	1931	2053	1931	0.00
19/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	30650	31606	30650	31606	0.00
19/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4289	4104	4289	4104	0.00
19/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	34919	35814	34919	35814	0.00
19/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	6044	5843	6044	5843	0.00
19/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	39261	40078	39261	40078	0.00
19/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	88519	87566	88519	87566	0.00
19/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
19/10/2006	JROD On 31-January-07			jRod	8.2700	8.2740	0.0015	0.0016	0.00
19/10/2006	JROD On 28-February-07			jRod	8.5000	8.5020	0.0026	0.0026	0.00
19/10/2006	JROD On 30-March-07			jRod	8.7300	8.7320	0.0037	0.0037	0.00
19/10/2006	JROD On 30-April-07			jRod	8.5200	8.5270	0.0040	0.0040	0.00
19/10/2006	JROD On 31-May-07			jRod	8.7100	8.7140	0.0053	0.0054	0.00
19/10/2006	JROD On 31-October-06			jRod	7.7300	7.7370	0.0005	0.0004	0.00
19/10/2006	JROD On 30-November-06			jRod	8.0300	8.0370	0.0003	0.0003	0.00
19/10/2006	JROD On 29-December-06			jRod	8.4300	8.4350	0.0012	0.0013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	OTHI On 02-November-06			Index Future	236.9400	236.8760	236.9380	236.8760	15.00
19/10/2006	R153 On 01-February-07			Bond Future	8.5300	8.5370	119.1907	119.1548	0.00
19/10/2006	R153 On 03-May-07			Bond Future	8.4800	8.4890	115.2286	115.1980	0.00
19/10/2006	R153 On 02-August-07			Bond Future	8.4300	8.4330	117.7733	117.7505	0.00
19/10/2006	R153 On 02-November-06			Bond Future	8.5500	8.5620	116.6281	116.5899	478.00
19/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10753	10617	10753	10617	0.00
19/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	9969	10193	9969	10193	0.00
19/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	14299	14178	14299	14178	0.00
19/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	13656	13841	13656	13841	0.00
19/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	18364	18274	18364	18274	0.00
19/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16225	16364	16225	16364	0.00
19/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3775	3720	3775	3720	0.00
19/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	3810	4137	3810	4137	0.00
19/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9887	9760	9887	9760	0.00
19/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	10738	10971	10738	10971	0.00
19/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	14597	14426	14597	14426	0.00
19/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	7303	7492	7303	7492	0.00
19/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	17572	17429	17572	17429	0.00
19/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	10823	10987	10823	10987	0.00
19/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	21421	21319	21421	21319	0.00
19/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	13605	13731	13605	13731	0.00
19/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8252	8071	8252	8071	0.00
19/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1353	1555	1353	1555	0.00
19/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9056	8938	9056	8938	0.00
19/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	11545	11787	11545	11787	0.00
19/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2953	2922	2953	2922	0.00
19/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	4730	5081	4730	5081	0.00
19/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	20215	20002	20215	20002	0.00
19/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	4850	4997	4850	4997	0.00
19/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	18452	18303	18452	18303	0.00
19/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10184	10341	10184	10341	0.00
19/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	19356	19202	19356	19202	0.00
19/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	9571	9723	9571	9723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	22228	22123	22228	22123	0.00
19/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	12999	13121	12999	13121	0.00
19/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	23052	22944	23052	22944	0.00
19/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12411	12531	12411	12531	0.00
19/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	15747	15434	15747	15434	0.00
19/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	257	327	257	327	0.00
19/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	587	605	587	605	0.00
19/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	11122	11523	11122	11523	101.00
19/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2257	2245	2257	2245	0.00
19/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	5778	6149	5778	6149	0.00
19/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6146	6060	6146	6060	0.00
19/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	15216	15490	15216	15490	0.00
19/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3459	3408	3459	3408	0.00
19/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	20824	21133	20824	21133	0.00
19/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	52	59	52	59	0.00
19/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	19432	19821	19432	19821	0.00
19/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1718	1692	1718	1692	0.00
19/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	27455	27789	27455	27789	0.00
19/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2	2	2	2	0.00
19/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	28312	28695	28312	28695	0.00
19/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	832	821	832	821	0.00
19/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	35019	35367	35019	35367	0.00
19/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	37328	37710	37328	37710	0.00
19/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	367	362	367	362	0.00
19/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	43080	43435	43080	43435	0.00
19/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46433	46816	46433	46816	0.00
19/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	146	145	146	145	0.00
19/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	51466	51824	51466	51824	0.00
19/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55628	56011	55628	56011	0.00
19/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	17	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	68789	69149	68789	69149	0.00
19/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	52	52	52	52	0.00
19/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	60058	60417	60058	60417	0.00
19/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	26540	26291	26540	26291	0.00
19/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3178	3288	3178	3288	0.00
19/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64913	65296	64913	65296	0.00
19/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74289	74672	74289	74672	0.00
19/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	24032	23665	24032	23665	0.00
19/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	34	49	34	49	0.00
19/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	23208	23032	23208	23032	0.00
19/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7381	7511	7381	7511	0.00
19/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	26513	26391	26513	26391	0.00
19/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10249	10357	10249	10357	0.00
19/10/2006	R157 On 01-February-07			Bond Future	8.4000	8.4000	136.1397	136.1469	0.00
19/10/2006	R157 On 03-May-07			Bond Future	8.3700	8.3710	132.3235	132.3377	0.00
19/10/2006	R157 On 02-August-07			Bond Future	8.3400	8.3400	135.2492	135.2630	0.00
19/10/2006	R157 On 02-November-06			Bond Future	8.4200	8.4200	133.2116	133.2116	12.00
19/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	22527	22671	22527	22671	150.00
19/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	22600	22671	22600	22671	0.00
19/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	35711	35868	35711	35868	0.00
19/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	26761	26776	26761	26776	0.00
19/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	44033	44177	44033	44177	0.00
19/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	33161	33166	33161	33166	0.00
19/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	9101	9378	9101	9378	0.00
19/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	6883	7160	6883	7160	0.00
19/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	28607	28756	28607	28756	0.00
19/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	17882	17958	17882	17958	0.00
19/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	13691	13943	13691	13943	0.00
19/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	4117	4369	4117	4369	0.00
19/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	33061	33211	33061	33211	0.00
19/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	15203	15281	15203	15281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	43645	43809	43645	43809	0.00
19/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	20766	20789	20766	20789	0.00
19/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	51630	51779	51630	51779	0.00
19/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	27169	27179	27169	27179	0.00
19/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25311	25457	25311	25457	0.00
19/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1191	1337	1191	1337	0.00
19/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	19169	19372	19169	19372	20.00
19/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	2295	2498	2295	2498	20.00
19/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	8061	8162	8061	8162	250.00
19/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	45010	45038	45010	45038	0.00
19/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	82891	83011	82891	83011	0.00
19/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3167	3215	3167	3215	150.00
19/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	16332	16562	16332	16562	0.00
19/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	3101	3331	3101	3331	0.00
19/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	30797	30946	30797	30946	0.00
19/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	16499	16576	16499	16576	0.00
19/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	37799	37948	37799	37948	0.00
19/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	12862	12939	12862	12939	0.00
19/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	45763	45928	45763	45928	0.00
19/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	19433	19457	19433	19457	0.00
19/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	53630	53780	53630	53780	0.00
19/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	25801	25813	25801	25813	0.00
19/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	47931	48097	47931	48097	0.00
19/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	18163	18188	18163	18188	0.00
19/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	42435	42569	42435	42569	0.00
19/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	11251	11247	11251	11247	0.00
19/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	50840	50984	50840	50984	0.00
19/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	8434	8505	8434	8505	0.00
19/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	57089	57258	57089	57258	0.00
19/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	13692	13719	13692	13719	0.00
19/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42173	42215	42173	42215	0.00
19/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	179	221	179	221	0.00
19/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	20	28	20	28	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	50896	50904	50896	50904	171.00
19/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	11272	11541	11272	11541	0.00
19/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	5369	5638	5369	5638	100.00
19/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26495	26643	26495	26643	0.00
19/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	19356	19431	19356	19431	0.00
19/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	17219	17354	17219	17354	0.00
19/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	28211	28273	28211	28273	0.00
19/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	3059	3283	3059	3283	0.00
19/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	15722	15946	15722	15946	0.00
19/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	405	479	405	479	0.00
19/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	31992	32066	31992	32066	0.00
19/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	10254	10366	10254	10366	0.00
19/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	39717	39757	39717	39757	0.00
19/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5407	5489	5407	5489	0.00
19/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	53690	53700	53690	53700	0.00
19/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
19/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	70538	70538	70538	70538	0.00
19/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2752	2807	2752	2807	0.00
19/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	70211	70194	70211	70194	0.00
19/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	90581	90581	90581	90581	0.00
19/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1273	1306	1273	1306	0.00
19/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	88272	88233	88272	88233	0.00
19/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	131845	131845	131845	131845	0.00
19/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	111013	111013	111013	111013	0.00
19/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	59552	59560	59552	59560	0.00
19/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	19	26	19	26	0.00
19/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	76747	76748	76747	76748	0.00
19/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	1	2	1	2	0.00
19/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	93638	93638	93638	93638	0.00
19/10/2006	R157 On 02-November-06	9.75	Put	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
19/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	532	550	532	550	0.00
19/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	107442	107387	107442	107387	0.00
19/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	64991	65125	64991	65125	0.00
19/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	5434	5496	5434	5496	0.00
19/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	79864	79986	79864	79986	0.00
19/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3471	3521	3471	3521	0.00
19/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	95114	95225	95114	95225	0.00
19/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2191	2230	2191	2230	0.00
19/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	64198	64353	64198	64353	0.00
19/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	19711	19728	19711	19728	0.00
19/10/2006	R186 On 01-February-07			Bond Future	8.1000	8.0820	124.8837	125.0570	0.00
19/10/2006	R186 On 03-May-07			Bond Future	8.0700	8.0570	127.6507	127.8465	0.00
19/10/2006	R186 On 02-August-07			Bond Future	8.0500	8.0320	125.1656	125.3722	0.00
19/10/2006	R186 On 02-November-06			Bond Future	8.1200	8.1030	127.3931	127.5669	29.00
19/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	27441	28397	27441	28397	0.00
19/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	38712	37935	38712	37935	0.00
19/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	59135	60406	59135	60406	0.00
19/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	39141	38455	39141	38455	0.00
19/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	69458	70771	69458	70771	0.00
19/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	46848	46095	46848	46095	0.00
19/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	16966	18464	16966	18464	0.00
19/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	7528	7287	7528	7287	0.00
19/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	39401	40551	39401	40551	0.00
19/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	27603	27020	27603	27020	0.00
19/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	20772	22359	20772	22359	0.00
19/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	5634	5482	5634	5482	0.00
19/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	46292	47528	46292	47528	0.00
19/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	23203	22705	23203	22705	0.00
19/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	72025	73426	72025	73426	0.00
19/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	29905	29349	29905	29349	0.00
19/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	24961	26615	24961	26615	0.00
19/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	4162	4078	4162	4078	0.00
19/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	61584	62965	61584	62965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	16388	16036	16388	16036	0.00
19/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	81989	83420	81989	83420	0.00
19/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	37392	36757	37392	36757	0.00
19/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	44081	45841	44081	45841	0.00
19/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1043	1065	1043	1065	0.00
19/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	78912	80374	78912	80374	0.00
19/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	25960	25464	25960	25464	0.00
19/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	85272	86731	85272	86731	0.00
19/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	35273	34666	35273	34666	0.00
19/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	88611	90097	88611	90097	0.00
19/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	33248	32668	33248	32668	0.00
19/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	82060	83576	82060	83576	0.00
19/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	10093	9876	10093	9876	0.00
19/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	70079	71831	70079	71831	0.00
19/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	117	130	117	130	0.00
19/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	93459	95029	93459	95029	0.00
19/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	19290	18902	19290	18902	0.00
19/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	102491	104079	102491	104079	0.00
19/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	26038	25560	26038	25560	0.00
19/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	42727	43920	42727	43920	0.00
19/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	25263	24724	25263	24724	0.00
19/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	5916	6865	5916	6865	0.00
19/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	19694	18904	19694	18904	0.00
19/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15851	16544	15851	16544	0.00
19/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	56903	55864	56903	55864	0.00
19/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	776	1035	776	1035	0.00
19/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	44532	43053	44532	43053	0.00
19/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7967	8408	7967	8408	0.00
19/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	79892	78600	79892	78600	0.00
19/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	36	59	36	59	0.00
19/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	74878	73163	74878	73163	0.00
19/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3764	4017	3764	4017	0.00
19/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	107699	106220	107699	106220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
19/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	107086	105348	107086	105348	0.00
19/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1571	1698	1571	1698	0.00
19/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	138706	137100	138706	137100	0.00
19/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	140535	138796	140535	138796	0.00
19/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	573	629	573	629	0.00
19/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	172148	170471	172148	170471	0.00
19/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	175246	173507	175246	173507	0.00
19/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	95961	97702	95961	97702	0.00
19/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9	11	9	11	0.00
19/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	211273	209534	211273	209534	0.00
19/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	181	202	181	202	0.00
19/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	207490	205778	207490	205778	0.00
19/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	103977	105581	103977	105581	0.00
19/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	6161	6033	6161	6033	0.00
19/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	75434	76866	75434	76866	0.00
19/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	27879	27353	27879	27353	0.00
19/10/2006	R194 On 01-February-07			Bond Future	8.9000	8.9330	105.4701	105.4381	0.00
19/10/2006	R194 On 03-May-07			Bond Future	8.8600	8.8900	102.7287	102.7015	0.00
19/10/2006	R194 On 02-August-07			Bond Future	8.7800	8.8140	104.9965	104.9758	0.00
19/10/2006	R194 On 02-November-06			Bond Future	8.8900	8.9150	103.2010	103.1691	0.00
19/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2907	2787	2907	2787	0.00
19/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4420	4620	4420	4620	0.00
19/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5181	5051	5181	5051	0.00
19/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4444	4586	4444	4586	0.00
19/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5873	5780	5873	5780	0.00
19/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6014	6129	6014	6129	0.00
19/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	276	257	276	257	0.00
19/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3832	4132	3832	4132	0.00
19/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6426	6327	6426	6327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5479	5587	5479	5587	0.00
19/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4410	4295	4410	4295	0.00
19/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5226	5382	5226	5382	0.00
19/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5595	5458	5595	5458	0.00
19/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4084	4219	4084	4219	0.00
19/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6714	6612	6714	6612	0.00
19/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5223	5329	5223	5329	0.00
19/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6569	6469	6569	6469	0.00
19/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5350	5457	5350	5457	0.00
19/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5385	5252	5385	5252	0.00
19/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4261	4400	4261	4400	0.00
19/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2452	2345	2452	2345	0.00
19/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4968	5182	4968	5182	0.00
19/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6481	6330	6481	6330	0.00
19/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3423	3544	3423	3544	0.00
19/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2674	2560	2674	2560	0.00
19/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4688	4895	4688	4895	0.00
19/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1854	1767	1854	1767	0.00
19/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5879	6112	5879	6112	0.00
19/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	126	118	126	118	0.00
19/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4917	5229	4917	5229	0.00
19/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	189	177	189	177	0.00
19/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4363	4670	4363	4670	0.00
19/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1080	1022	1080	1022	0.00
19/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7626	7889	7626	7889	0.00
19/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	9	9	9	9	0.00
19/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7897	8216	7897	8216	0.00
19/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10997	11317	10997	11317	0.00
19/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	563	529	563	529	0.00
19/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9640	9926	9640	9926	0.00
19/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14120	14439	14120	14439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	256	239	256	239	0.00
19/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11873	12176	11873	12176	0.00
19/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	121	112	121	112	0.00
19/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14287	14599	14287	14599	0.00
19/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17256	17576	17256	17576	0.00
19/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	52	48	52	48	0.00
19/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16778	17094	16778	17094	0.00
19/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20406	20725	20406	20725	0.00
19/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	21	19	21	19	0.00
19/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19315	19634	19315	19634	0.00
19/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	23570	23889	23570	23889	0.00
19/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	8	7	8	7	0.00
19/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21880	22200	21880	22200	0.00
19/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	26747	27066	26747	27066	0.00
19/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36361	36680	36361	36680	0.00
19/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33142	33462	33142	33462	0.00
19/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29938	30257	29938	30257	0.00
19/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29666	29986	29666	29986	0.00
19/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
19/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27059	27379	27059	27379	0.00
19/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	2	3	2	0.00
19/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24463	24783	24463	24783	0.00
19/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7312	7205	7312	7205	0.00
19/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4736	4836	4736	4836	0.00
19/10/2006	R201 On 01-February-07			Bond Future	8.3900	8.3820	103.1738	103.2025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R201 On 03-May-07			Bond Future	8.3600	8.3540	105.4667	105.5005	0.00
19/10/2006	R201 On 02-August-07			Bond Future	8.3300	8.3250	103.3695	103.4135	0.00
19/10/2006	R201 On 02-November-06			Bond Future	8.4100	8.4040	105.2843	105.3137	26.00
19/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21010	21256	21010	21256	0.00
19/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	14534	14492	14534	14492	0.00
19/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	29302	29555	29302	29555	0.00
19/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	21456	21372	21456	21372	0.00
19/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	34640	34940	34640	34940	0.00
19/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	25497	25357	25497	25357	0.00
19/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9383	9781	9383	9781	0.00
19/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	4055	4158	4055	4158	0.00
19/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26278	26542	26278	26542	0.00
19/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	11286	11262	11286	11262	0.00
19/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	35641	35915	35641	35915	0.00
19/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	16719	16655	16719	16655	0.00
19/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	40728	41051	40728	41051	0.00
19/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	20772	20654	20772	20654	0.00
19/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	15744	16137	15744	16137	0.00
19/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	1710	1809	1710	1809	0.00
19/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22703	22956	22703	22956	0.00
19/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	13378	13343	13378	13343	0.00
19/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11338	11740	11338	11740	0.00
19/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	3097	3205	3097	3205	0.00
19/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24460	24718	24460	24718	0.00
19/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	12296	12267	12296	12267	0.00
19/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	13465	13865	13465	13865	0.00
19/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	2322	2429	2322	2429	0.00
19/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30084	30358	30084	30358	0.00
19/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	9466	9452	9466	9452	0.00
19/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	37330	37609	37330	37609	0.00
19/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	15663	15604	15663	15604	0.00
19/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	42332	42661	42332	42661	0.00
19/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	19696	19584	19696	19584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	20661	21032	20661	21032	0.00
19/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	877	954	877	954	0.00
19/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	39059	39342	39059	39342	0.00
19/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	14657	14602	14657	14602	0.00
19/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	43969	44303	43969	44303	0.00
19/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	18661	18555	18661	18555	0.00
19/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	40613	40904	40613	40904	0.00
19/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6105	6107	6105	6107	0.00
19/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	46353	46652	46353	46652	0.00
19/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	11105	11066	11105	11066	0.00
19/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34106	34425	34106	34425	0.00
19/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	130	155	130	155	0.00
19/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13611	13818	13611	13818	0.00
19/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	21534	21453	21534	21453	0.00
19/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	2654	2924	2654	2924	0.00
19/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	12051	12026	12051	12026	0.00
19/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	383	468	383	468	0.00
19/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	24779	24570	24779	24570	0.00
19/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8006	8165	8006	8165	0.00
19/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30590	30460	30590	30460	0.00
19/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4203	4311	4203	4311	0.00
19/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	41714	41535	41714	41535	0.00
19/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	23	33	23	33	0.00
19/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	39700	39416	39700	39416	0.00
19/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
19/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	55244	54951	55244	54951	0.00
19/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2110	2178	2110	2178	0.00
19/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	54822	54602	54822	54602	0.00
19/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	71103	70809	71103	70809	0.00
19/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	960	999	960	999	0.00
19/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	69151	68902	69151	68902	0.00
19/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	394	413	394	413	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	84348	84079	84348	84079	0.00
19/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	87261	86967	87261	86967	0.00
19/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	103724	103430	103724	103430	0.00
19/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	47923	48221	47923	48221	0.00
19/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	13	18	13	18	0.00
19/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	145	154	145	154	0.00
19/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	100151	99872	100151	99872	0.00
19/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	52019	52317	52019	52317	0.00
19/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	3866	3877	3866	3877	0.00
19/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	50822	51176	50822	51176	0.00
19/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	14919	14833	14919	14833	0.00
19/10/2006	R203 On 01-February-07			Bond Future	8.3200	8.3060	102.8090	102.8783	0.00
19/10/2006	R203 On 03-May-07			Bond Future	8.2900	8.2790	100.9120	100.9943	0.00
19/10/2006	R203 On 02-August-07			Bond Future	8.2700	8.2510	103.1352	103.2299	0.00
19/10/2006	R203 On 02-November-06			Bond Future	8.3300	8.3240	100.5981	100.6684	0.00
19/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	13363	13759	13363	13759	0.00
19/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	17955	17657	17955	17657	0.00
19/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	28521	29082	28521	29082	0.00
19/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	14341	14079	14341	14079	0.00
19/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	34148	34770	34148	34770	0.00
19/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	18428	18103	18428	18103	0.00
19/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3155	3585	3155	3585	0.00
19/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	9081	8808	9081	8808	0.00
19/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	22568	23080	22568	23080	0.00
19/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	9912	9731	9912	9731	0.00
19/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13176	13877	13176	13877	0.00
19/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1601	1599	1601	1599	0.00
19/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	27009	27560	27009	27560	0.00
19/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	7564	7422	7564	7422	0.00
19/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	19063	19783	19063	19783	0.00
19/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	602	619	602	619	0.00

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19/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	24738	25270	24738	25270	0.00
19/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	8680	8519	8680	8519	0.00
19/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	16030	16745	16030	16745	0.00
19/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1004	1016	1004	1016	0.00
19/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	37139	37772	37139	37772	0.00
19/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	9637	9447	9637	9447	0.00
19/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	22225	22944	22225	22944	0.00
19/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	345	361	345	361	0.00
19/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	34369	34969	34369	34969	0.00
19/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	4858	4764	4858	4764	0.00
19/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	42345	43037	42345	43037	0.00
19/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	13502	13247	13502	13247	0.00
19/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	28768	29481	28768	29481	0.00
19/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	98	108	98	108	0.00
19/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	39463	40112	39463	40112	0.00
19/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	8668	8495	8668	8495	0.00
19/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	44529	45237	44529	45237	0.00
19/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	12441	12202	12441	12202	0.00
19/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	41849	42513	41849	42513	0.00
19/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	7775	7617	7775	7617	0.00
19/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	46763	47486	46763	47486	0.00
19/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	11444	11221	11444	11221	0.00
19/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	29375	29944	29375	29944	0.00
19/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	6559	6435	6559	6435	0.00
19/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	48076	48729	48076	48729	0.00
19/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2092	2051	2092	2051	0.00
19/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7008	7277	7008	7277	0.00
19/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	29250	28825	29250	28825	0.00
19/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	276	367	276	367	0.00
19/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	24119	23507	24119	23507	0.00
19/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3201	3359	3201	3359	0.00
19/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	43506	42970	43506	42970	0.00
19/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	7	12	7	12	0.00

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19/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	42193	41495	42193	41495	0.00
19/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1255	1333	1255	1333	0.00
19/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	60047	59431	60047	59431	0.00
19/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	60969	60266	60969	60266	0.00
19/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	417	449	417	449	0.00
19/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	78131	77469	78131	77469	0.00
19/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	80202	79499	80202	79499	0.00
19/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	99898	99195	99898	99195	0.00
19/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	140727	140024	140727	140024	0.00
19/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	120069	119366	120069	119366	0.00
19/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	6	5	6	0.00
19/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	137211	136518	137211	136518	0.00
19/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	27	30	27	30	0.00
19/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	116936	116245	116936	116245	0.00
19/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	116	127	116	127	0.00
19/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	97198	96515	97198	96515	0.00
19/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	51937	52654	51937	52654	0.00
19/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	4898	4792	4898	4792	0.00
19/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	56156	56936	56156	56936	0.00
19/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	8058	7890	8058	7890	0.00
19/10/2006	R204 On 01-February-07			Bond Future	8.2900	8.2780	98.8604	98.9414	0.00
19/10/2006	R204 On 03-May-07			Bond Future	8.2700	8.2540	101.0555	101.1430	0.00
19/10/2006	R204 On 02-August-07			Bond Future	8.2400	8.2300	99.2405	99.3342	0.00
19/10/2006	R204 On 02-November-06			Bond Future	8.3100	8.2990	100.6909	100.7652	0.00
19/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20769	21274	20769	21274	0.00
19/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	23644	23339	23644	23339	0.00
19/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	41480	42086	41480	42086	0.00
19/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	24636	24367	24636	24367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	48253	48878	48253	48878	0.00
19/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	29966	29653	29966	29653	0.00
19/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5734	6314	5734	6314	0.00
19/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	10131	9968	10131	9968	0.00
19/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	31026	31631	31026	31631	0.00
19/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	15667	15462	15667	15462	0.00
19/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	16806	17589	16806	17589	0.00
19/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2751	2791	2751	2791	0.00
19/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	35721	36360	35721	36360	0.00
19/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	13196	13025	13196	13025	0.00
19/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	22741	23537	22741	23537	0.00
19/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	1437	1489	1437	1489	0.00
19/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	33338	33961	33338	33961	0.00
19/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	14387	14200	14387	14200	0.00
19/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	19695	20488	19695	20488	0.00
19/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2007	2056	2007	2056	0.00
19/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	43249	43931	43249	43931	0.00
19/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	10110	9982	10110	9982	0.00
19/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	49942	50600	49942	50600	0.00
19/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	19008	18792	19008	18792	0.00
19/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	56391	57064	56391	57064	0.00
19/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	24186	23923	24186	23923	0.00
19/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	32512	33294	32512	33294	0.00
19/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	472	511	472	511	0.00
19/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	52178	52849	52178	52849	0.00
19/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	17764	17561	17764	17561	0.00
19/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	58522	59207	58522	59207	0.00
19/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	22881	22629	22881	22629	0.00
19/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	54459	55141	54459	55141	0.00
19/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	16583	16391	16583	16391	0.00
19/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	60691	61388	60691	61388	0.00
19/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	21629	21388	21629	21388	0.00
19/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	38169	38824	38169	38824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	12088	11933	12088	11933	0.00
19/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	25910	26705	25910	26705	0.00
19/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	1010	1060	1010	1060	0.00
19/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	56955	57690	56955	57690	0.00
19/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	6477	6403	6477	6403	0.00
19/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	49628	50382	49628	50382	0.00
19/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	56	67	56	67	0.00
19/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1035	1259	1035	1259	0.00
19/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	24365	23845	24365	23845	0.00
19/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12697	13085	12697	13085	0.00
19/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	34273	33851	34273	33851	0.00
19/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6942	7209	6942	7209	0.00
19/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	47700	47157	47700	47157	0.00
19/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	79	114	79	114	0.00
19/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	42837	42128	42837	42128	0.00
19/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3619	3788	3619	3788	0.00
19/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	64053	63413	64053	63413	0.00
19/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	3	5	3	5	0.00
19/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	62697	61955	62697	61955	0.00
19/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	83155	82411	83155	82411	0.00
19/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1710	1807	1710	1807	0.00
19/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	82329	81616	82329	81616	0.00
19/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	104155	103412	104155	103412	0.00
19/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	727	777	727	777	0.00
19/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	102055	101295	102055	101295	0.00
19/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	147840	147096	147840	147096	0.00
19/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	125711	124968	125711	124968	0.00
19/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	94	103	94	103	0.00
19/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	144472	143671	144472	143671	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	277	299	277	299	0.00
19/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	122853	122065	122853	122065	0.00
19/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	64002	64728	64002	64728	0.00
19/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	12448	12300	12448	12300	0.00
19/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	69714	70454	69714	70454	0.00
19/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	17135	16937	17135	16937	0.00
19/10/2006	R207 On 01-February-07			Bond Future	8.2200	8.2060	92.8160	92.8982	0.00
19/10/2006	R207 On 03-May-07			Bond Future	8.2000	8.1830	94.8768	94.9658	0.00
19/10/2006	R207 On 02-August-07			Bond Future	8.1700	8.1590	93.3293	93.4248	0.00
19/10/2006	R207 On 02-November-06			Bond Future	8.2400	8.2280	94.3913	94.4666	0.00
19/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	18218	18739	18218	18739	0.00
19/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	15759	15458	15759	15458	0.00
19/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	36210	36854	36210	36854	0.00
19/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	13981	13736	13981	13736	0.00
19/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	41295	41962	41295	41962	0.00
19/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	17614	17325	17614	17325	0.00
19/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	6765	7389	6765	7389	0.00
19/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	5863	5734	5863	5734	0.00
19/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	26791	27414	26791	27414	0.00
19/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	9613	9415	9613	9415	0.00
19/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	17058	17827	17058	17827	0.00
19/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	1292	1308	1292	1308	0.00
19/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	31721	32388	31721	32388	0.00
19/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	7304	7149	7304	7149	0.00
19/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	23557	24332	23557	24332	0.00
19/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	481	503	481	503	0.00
19/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	29207	29853	29207	29853	0.00
19/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	8399	8223	8399	8223	0.00
19/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	20236	21011	20236	21011	0.00
19/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	805	827	805	827	0.00
19/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	37022	37726	37022	37726	0.00
19/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	5444	5325	5444	5325	0.00
19/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	45860	46573	45860	46573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	9446	9269	9446	9269	0.00
19/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	50512	51243	50512	51243	0.00
19/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	12789	12565	12789	12565	0.00
19/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	30457	31224	30457	31224	0.00
19/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	151	165	151	165	0.00
19/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	42640	43374	42640	43374	0.00
19/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3978	3890	3978	3890	0.00
19/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	37495	38255	37495	38255	0.00
19/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	40	46	40	46	0.00
19/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	48427	49155	48427	49155	0.00
19/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	8514	8352	8514	8352	0.00
19/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	52946	53692	52946	53692	0.00
19/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	11759	11549	11759	11549	0.00
19/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	51049	51791	51049	51791	0.00
19/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	7655	7507	7655	7507	0.00
19/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	55427	56187	55427	56187	0.00
19/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	10794	10598	10794	10598	0.00
19/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	34329	35015	34329	35015	0.00
19/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	6321	6185	6321	6185	0.00
19/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	26977	27748	26977	27748	0.00
19/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	276	294	276	294	0.00
19/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	10168	10543	10168	10543	0.00
19/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	26565	26118	26565	26118	0.00
19/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	1017	1245	1017	1245	0.00
19/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	19165	18640	19165	18640	0.00
19/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4992	5228	4992	5228	0.00
19/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	40770	40184	40770	40184	0.00
19/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	52	78	52	78	0.00
19/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	37788	37061	37788	37061	0.00
19/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2123	2250	2123	2250	0.00
19/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	57822	57127	57822	57127	0.00
19/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
19/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	57878	57126	57878	57126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	78592	77839	78592	77839	0.00
19/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	772	829	772	829	0.00
19/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	76949	76185	76949	76185	0.00
19/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	237	258	237	258	0.00
19/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	97468	96668	97468	96668	0.00
19/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	99897	99145	99897	99145	0.00
19/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	121812	121059	121812	121059	0.00
19/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	54991	55744	54991	55744	0.00
19/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	1	1	1	0.00
19/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	61	67	61	67	0.00
19/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	118940	118125	118940	118125	0.00
19/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	57699	58484	57699	58484	0.00
19/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1660	1622	1660	1622	0.00
19/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	13	15	13	15	0.00
19/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	141151	140331	141151	140331	0.00
19/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	62016	62806	62016	62806	0.00
19/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	4883	4784	4883	4784	0.00
19/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	65776	66587	65776	66587	0.00
19/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	7538	7393	7538	7393	0.00
19/10/2006	TRTI On 02-November-06			Index Future	236.2400	236.2470	236.2390	236.2470	500.00
20/10/2006	CRDI On 02-November-06			Index Future	103.0300	103.1570	103.0260	103.1570	10.00
20/10/2006	GOVI On 01-February-07			jGovi	243.5200	243.9570	243.5245	243.9570	0.00
20/10/2006	GOVI On 03-May-07			jGovi	248.9300	249.3700	248.9270	249.3700	0.00
20/10/2006	GOVI On 02-August-07			jGovi	254.8000	255.2390	254.8000	255.2390	0.00
20/10/2006	GOVI On 02-November-06			jGovi	238.6000	239.0230	238.6010	239.0230	884.00
20/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	135289	139605	135289	139605	0.00
20/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	44	35	44	35	0.00
20/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	139816	144169	139816	144169	0.00
20/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	546	469	546	469	0.00
20/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	144647	148862	144647	148862	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1647	1472	1647	1472	0.00
20/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	86010	90230	86010	90230	0.00
20/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
20/10/2006	J153 On 31-August-10			jSwap	8.9900	8.9530	0.0497	0.0484	0.00
20/10/2006	J157 On 15-September-15			jSwap	8.7500	8.7050	0.0309	0.0336	0.00
20/10/2006	J186 On 21-December-26			jSwap	8.3100	8.2830	0.0800	0.0775	0.00
20/10/2006	J194 On 28-February-08			jSwap	9.1100	9.0920	0.0223	0.0221	0.00
20/10/2006	J201 On 22-December-14			jSwap	8.7200	8.6830	0.0739	0.0715	0.00
20/10/2006	J203 On 15-September-17			jSwap	8.6800	8.6330	0.0824	0.0796	0.00
20/10/2006	J204 On 21-December-18			jSwap	8.5900	8.5500	0.0844	0.0812	0.00
20/10/2006	J207 On 15-January-20			jSwap	8.5800	8.5250	0.0461	0.0421	0.00
20/10/2006	JBAR On 21-December-05			jBar	8.7000	8.7040	0.0000	0.0000	0.00
20/10/2006	JFRA On 01-February-07			jFra	9.1100	9.1010	0.0222	0.0222	0.00
20/10/2006	JFRA On 07-February-08			jFra	9.1400	9.1200	0.0223	0.0222	0.00
20/10/2006	JFRA On 03-May-07			jFra	9.2800	9.2640	0.0226	0.0226	0.00
20/10/2006	JFRA On 02-August-07			jFra	9.2700	9.2770	0.0226	0.0226	0.00
20/10/2006	JFRA On 02-November-06			jFra	8.8000	8.8170	0.0215	0.0215	0.00
20/10/2006	JFRA On 01-November-07			jFra	9.2600	9.2120	0.0242	0.0241	0.00
20/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3938	3919	3938	3919	0.00
20/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	15	16	15	16	0.00
20/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24770	24765	24770	24765	0.00
20/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20755	20806	20755	20806	0.00
20/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4408	4363	4408	4363	0.00
20/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	61	65	61	65	0.00
20/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4465	4472	4465	4472	0.00
20/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	142	142	142	142	0.00
20/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4401	4433	4401	4433	0.00
20/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
20/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4838	4736	4838	4736	0.00
20/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	235	250	235	250	0.00
20/10/2006	JN02 On 01-February-07			jNote	9.1300	9.1070	0.1661	0.1657	0.00
20/10/2006	JN02 On 03-May-07			jNote	9.1000	9.0680	0.1656	0.1650	0.00
20/10/2006	JN02 On 02-August-07			jNote	9.0300	8.9970	0.1645	0.1639	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	JN02 On 02-November-06			jNote	9.1100	9.0910	0.1659	0.1656	0.00
20/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11877	11689	11877	11689	0.00
20/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9478	9743	9478	9743	0.00
20/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13265	13043	13265	13043	0.00
20/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16015	16357	16015	16357	0.00
20/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	15792	15518	15792	15518	0.00
20/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19727	20127	19727	20127	0.00
20/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33850	33526	33850	33526	0.00
20/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	1	0	1	0.00
20/10/2006	JN05 On 01-February-07			jNote	8.8400	8.8020	0.3534	0.3521	0.00
20/10/2006	JN05 On 03-May-07			jNote	8.8100	8.7650	0.3522	0.3509	0.00
20/10/2006	JN05 On 02-August-07			jNote	8.7600	8.7180	0.3508	0.3495	0.00
20/10/2006	JN05 On 02-November-06			jNote	8.8500	8.8160	0.3539	0.3527	0.00
20/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	4482	4118	4482	4118	0.00
20/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	20832	22041	20832	22041	0.00
20/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	7502	7036	7502	7036	0.00
20/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	25263	26456	25263	26456	0.00
20/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	9707	9198	9707	9198	0.00
20/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	29334	30527	29334	30527	0.00
20/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	64075	62641	64075	62641	0.00
20/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
20/10/2006	JN10 On 01-February-07			jNote	8.6100	8.5690	0.5704	0.5685	0.00
20/10/2006	JN10 On 03-May-07			jNote	8.5800	8.5390	0.5692	0.5673	0.00
20/10/2006	JN10 On 02-August-07			jNote	8.5500	8.5010	0.5677	0.5659	0.00
20/10/2006	JN10 On 02-November-06			jNote	8.6300	8.5850	0.5711	0.5692	0.00
20/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2471	2053	2471	2053	0.00
20/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	28170	30650	28170	30650	0.00
20/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4889	4289	4889	4289	0.00
20/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	32544	34919	32544	34919	0.00
20/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	6734	6044	6734	6044	0.00
20/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	36896	39261	36896	39261	0.00
20/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	91152	88519	91152	88519	0.00
20/10/2006	JN10 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
20/10/2006	JROD On 31-January-07			jRod	8.2600	8.2690	0.0019	0.0015	0.00
20/10/2006	JROD On 28-February-07			jRod	8.4900	8.4960	0.0030	0.0026	0.00
20/10/2006	JROD On 30-March-07			jRod	8.7200	8.7270	0.0041	0.0037	0.00
20/10/2006	JROD On 30-April-07			jRod	8.5200	8.5230	0.0044	0.0040	0.00
20/10/2006	JROD On 31-May-07			jRod	8.7100	8.7090	0.0057	0.0053	0.00
20/10/2006	JROD On 31-October-06			jRod	7.7300	7.7340	0.0000	0.0005	0.00
20/10/2006	JROD On 30-November-06			jRod	8.0200	8.0300	0.0007	0.0003	0.00
20/10/2006	JROD On 29-December-06			jRod	8.4100	8.4250	0.0016	0.0012	0.00
20/10/2006	OTHI On 02-November-06			Index Future	236.6100	236.9380	236.6050	236.9380	15.00
20/10/2006	R153 On 01-February-07			Bond Future	8.5600	8.5260	119.0796	119.1907	0.00
20/10/2006	R153 On 03-May-07			Bond Future	8.5200	8.4790	115.1183	115.2286	0.00
20/10/2006	R153 On 02-August-07			Bond Future	8.4600	8.4250	117.6677	117.7733	0.00
20/10/2006	R153 On 02-November-06			Bond Future	8.5800	8.5510	116.5203	116.6281	474.00
20/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	10139	10753	10139	10753	0.00
20/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	10466	9969	10466	9969	0.00
20/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13705	14299	13705	14299	0.00
20/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	14164	13656	14164	13656	0.00
20/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17783	18364	17783	18364	0.00
20/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16700	16225	16700	16225	0.00
20/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	3123	3775	3123	3775	0.00
20/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	4236	3810	4236	3810	0.00
20/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	9302	9887	9302	9887	0.00
20/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	11264	10738	11264	10738	0.00
20/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	13876	14597	13876	14597	0.00
20/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	7693	7303	7693	7303	0.00
20/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16901	17572	16901	17572	0.00
20/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	11255	10823	11255	10823	0.00
20/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20785	21421	20785	21421	0.00
20/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	14025	13605	14025	13605	0.00
20/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	7331	8252	7331	8252	0.00
20/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1511	1353	1511	1353	0.00
20/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	8500	9056	8500	9056	0.00
20/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	12100	11545	12100	11545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	2386	2953	2386	2953	0.00
20/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	5240	4730	5240	4730	0.00
20/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	19380	20215	19380	20215	0.00
20/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	5126	4850	5126	4850	0.00
20/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17763	18452	17763	18452	0.00
20/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10597	10184	10597	10184	0.00
20/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18649	19356	18649	19356	0.00
20/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	9966	9571	9966	9571	0.00
20/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21579	22228	21579	22228	0.00
20/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	13405	12999	13405	12999	0.00
20/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	22390	23052	22390	23052	0.00
20/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12805	12411	12805	12411	0.00
20/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	14691	15747	14691	15747	0.00
20/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	280	257	280	257	0.00
20/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	402	587	402	587	0.00
20/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	12016	11122	12016	11122	101.00
20/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	1775	2257	1775	2257	0.00
20/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	6375	5778	6375	5778	0.00
20/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5707	6146	5707	6146	0.00
20/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	15888	15216	15888	15216	0.00
20/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3162	3459	3162	3459	0.00
20/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	21639	20824	21639	20824	0.00
20/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	28	52	28	52	0.00
20/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	20486	19432	20486	19432	0.00
20/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1541	1718	1541	1718	0.00
20/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	28389	27455	28389	27455	0.00
20/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1	2	1	2	0.00
20/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29389	28312	29389	28312	0.00
20/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	734	832	734	832	0.00
20/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36031	35019	36031	35019	0.00
20/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	38406	37328	38406	37328	0.00
20/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	317	367	317	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	44141	43080	44141	43080	0.00
20/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47511	46433	47511	46433	0.00
20/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	124	146	124	146	0.00
20/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	52554	51466	52554	51466	0.00
20/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	56706	55628	56706	55628	0.00
20/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	14	17	14	17	0.00
20/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	69897	68789	69897	68789	0.00
20/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	43	52	43	52	0.00
20/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61160	60058	61160	60058	0.00
20/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25618	26540	25618	26540	0.00
20/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3367	3178	3367	3178	0.00
20/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	65991	64913	65991	64913	0.00
20/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75367	74289	75367	74289	0.00
20/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	22955	24032	22955	24032	0.00
20/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	34	34	34	34	0.00
20/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	22431	23208	22431	23208	0.00
20/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7707	7381	7707	7381	0.00
20/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25799	26513	25799	26513	0.00
20/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10591	10249	10591	10249	0.00
20/10/2006	R157 On 01-February-07			Bond Future	8.4400	8.4010	135.8289	136.1397	0.00
20/10/2006	R157 On 03-May-07			Bond Future	8.4200	8.3730	132.0125	132.3235	0.00
20/10/2006	R157 On 02-August-07			Bond Future	8.3900	8.3420	134.9383	135.2492	0.00
20/10/2006	R157 On 02-November-06			Bond Future	8.4600	8.4200	132.9160	133.2116	12.00
20/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	20876	22527	20876	22527	150.00
20/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	24056	22600	24056	22600	0.00
20/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	33923	35711	33923	35711	0.00
20/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	28083	26761	28083	26761	0.00
20/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	42248	44033	42248	44033	0.00
20/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	34485	33161	34485	33161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	7282	9101	7282	9101	0.00
20/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	8020	6883	8020	6883	0.00
20/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	26722	28607	26722	28607	0.00
20/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	19104	17882	19104	17882	0.00
20/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	11467	13691	11467	13691	0.00
20/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	4849	4117	4849	4117	0.00
20/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31030	33061	31030	33061	0.00
20/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	16280	15203	16280	15203	0.00
20/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	41641	43645	41641	43645	0.00
20/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	21872	20766	21872	20766	0.00
20/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	49673	51630	49673	51630	0.00
20/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	28321	27169	28321	27169	0.00
20/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	22576	25311	22576	25311	0.00
20/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1413	1191	1413	1191	0.00
20/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	16638	19169	16638	19169	20.00
20/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	2720	2295	2720	2295	20.00
20/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	7218	8061	7218	8061	250.00
20/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	47275	45010	47275	45010	0.00
20/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	80051	82891	80051	82891	0.00
20/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3434	3167	3434	3167	150.00
20/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	13941	16332	13941	16332	0.00
20/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	3666	3101	3666	3101	0.00
20/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	28837	30797	28837	30797	0.00
20/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	17647	16499	17647	16499	0.00
20/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	35632	37799	35632	37799	0.00
20/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	13803	12862	13803	12862	0.00
20/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	43706	45763	43706	45763	0.00
20/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	20487	19433	20487	19433	0.00
20/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	51632	53630	51632	53630	0.00
20/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	26912	25801	26912	25801	0.00
20/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	45824	47931	45824	47931	0.00
20/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	19166	18163	19166	18163	0.00
20/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	40224	42435	40224	42435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	12150	11251	12150	11251	0.00
20/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48388	50840	48388	50840	0.00
20/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	9089	8434	9089	8434	0.00
20/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	54790	57089	54790	57089	0.00
20/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	14503	13692	14503	13692	0.00
20/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	39244	42173	39244	42173	0.00
20/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	206	179	206	179	0.00
20/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	8	20	8	20	0.00
20/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	53839	50896	53839	50896	171.00
20/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	9240	11272	9240	11272	0.00
20/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	6293	5369	6293	5369	100.00
20/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	24686	26495	24686	26495	0.00
20/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	20654	19356	20654	19356	0.00
20/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15814	17219	15814	17219	0.00
20/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	29913	28211	29913	28211	0.00
20/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	2153	3059	2153	3059	0.00
20/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	17773	15722	17773	15722	0.00
20/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	224	405	224	405	0.00
20/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	34767	31992	34767	31992	0.00
20/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9256	10254	9256	10254	0.00
20/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	41827	39717	41827	39717	0.00
20/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4778	5407	4778	5407	0.00
20/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	56168	53690	56168	53690	0.00
20/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	73493	70538	73493	70538	0.00
20/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2384	2752	2384	2752	0.00
20/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	72950	70211	72950	70211	0.00
20/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	93536	90581	93536	90581	0.00
20/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1079	1273	1079	1273	0.00
20/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	91185	88272	91185	88272	0.00
20/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	134800	131845	134800	131845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	113969	111013	113969	111013	0.00
20/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	56598	59552	56598	59552	0.00
20/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	20	19	20	19	0.00
20/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	73791	76747	73791	76747	0.00
20/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	1	1	1	1	0.00
20/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	90682	93638	90682	93638	0.00
20/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	441	532	441	532	0.00
20/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	110457	107442	110457	107442	0.00
20/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	62325	64991	62325	64991	0.00
20/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	5876	5434	5876	5434	0.00
20/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77048	79864	77048	79864	0.00
20/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3762	3471	3762	3471	0.00
20/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	92194	95114	92194	95114	0.00
20/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2378	2191	2378	2191	0.00
20/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	62002	64198	62002	64198	0.00
20/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	20624	19711	20624	19711	0.00
20/10/2006	R186 On 01-February-07			Bond Future	8.1400	8.0970	124.4005	124.8837	0.00
20/10/2006	R186 On 03-May-07			Bond Future	8.1200	8.0740	127.1691	127.6507	0.00
20/10/2006	R186 On 02-August-07			Bond Future	8.0900	8.0500	124.6741	125.1656	0.00
20/10/2006	R186 On 02-November-06			Bond Future	8.1600	8.1180	126.9198	127.3931	29.00
20/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	25129	27441	25129	27441	0.00
20/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	41232	38712	41232	38712	0.00
20/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	56236	59135	56236	59135	0.00
20/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	41059	39141	41059	39141	0.00
20/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	66516	69458	66516	69458	0.00
20/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	48821	46848	48821	46848	0.00
20/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	13709	16966	13709	16966	0.00
20/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	9004	7528	9004	7528	0.00
20/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	36547	39401	36547	39401	0.00
20/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	29580	27603	29580	27603	0.00
20/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	17191	20772	17191	20772	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	6785	5634	6785	5634	0.00
20/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	43187	46292	43187	46292	0.00
20/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	24929	23203	24929	23203	0.00
20/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	68791	72025	68791	72025	0.00
20/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	31487	29905	31487	29905	0.00
20/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	21102	24961	21102	24961	0.00
20/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	5037	4162	5037	4162	0.00
20/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	58043	61584	58043	61584	0.00
20/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	17678	16388	17678	16388	0.00
20/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	78757	81989	78757	81989	0.00
20/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	39075	37392	39075	37392	0.00
20/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	39570	44081	39570	44081	0.00
20/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1265	1043	1265	1043	0.00
20/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	75521	78912	75521	78912	0.00
20/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	27385	25960	27385	25960	0.00
20/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	81971	85272	81971	85272	0.00
20/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	36887	35273	36887	35273	0.00
20/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	85242	88611	85242	88611	0.00
20/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	34794	33248	34794	33248	0.00
20/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	78085	82060	78085	82060	0.00
20/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	10950	10093	10950	10093	0.00
20/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	65367	70079	65367	70079	0.00
20/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	138	117	138	117	0.00
20/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	89780	93459	89780	93459	0.00
20/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	20427	19290	20427	19290	0.00
20/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	98865	102491	98865	102491	0.00
20/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	27327	26038	27327	26038	0.00
20/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	39744	42727	39744	42727	0.00
20/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	27112	25263	27112	25263	0.00
20/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4197	5916	4197	5916	0.00
20/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	22708	19694	22708	19694	0.00
20/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	14238	15851	14238	15851	0.00
20/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	60122	56903	60122	56903	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	427	776	427	776	0.00
20/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	48916	44532	48916	44532	0.00
20/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	6986	7967	6986	7967	0.00
20/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	83743	79892	83743	79892	0.00
20/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	13	36	13	36	0.00
20/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	79589	74878	79589	74878	0.00
20/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3225	3764	3225	3764	0.00
20/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	111992	107699	111992	107699	0.00
20/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
20/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	111818	107086	111818	107086	0.00
20/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1312	1571	1312	1571	0.00
20/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	143279	138706	143279	138706	0.00
20/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	145268	140535	145268	140535	0.00
20/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	465	573	465	573	0.00
20/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	176872	172148	176872	172148	0.00
20/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	179978	175246	179978	175246	0.00
20/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	91229	95961	91229	95961	0.00
20/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10	9	10	9	0.00
20/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	216006	211273	216006	211273	0.00
20/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	143	181	143	181	0.00
20/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	212283	207490	212283	207490	0.00
20/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	99695	103977	99695	103977	0.00
20/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	6711	6161	6711	6161	0.00
20/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	72120	75434	72120	75434	0.00
20/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	29382	27879	29382	27879	0.00
20/10/2006	R194 On 01-February-07			Bond Future	8.9400	8.9010	105.4291	105.4701	0.00
20/10/2006	R194 On 03-May-07			Bond Future	8.9100	8.8550	102.6899	102.7287	0.00
20/10/2006	R194 On 02-August-07			Bond Future	8.8400	8.7760	104.9638	104.9965	0.00
20/10/2006	R194 On 02-November-06			Bond Future	8.9200	8.8890	103.1641	103.2010	0.00
20/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2715	2907	2715	2907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4638	4420	4638	4420	0.00
20/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4967	5181	4967	5181	0.00
20/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4618	4444	4618	4444	0.00
20/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5701	5873	5701	5873	0.00
20/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6169	6014	6169	6014	0.00
20/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	198	276	198	276	0.00
20/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4123	3832	4123	3832	0.00
20/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6244	6426	6244	6426	0.00
20/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5624	5479	5624	5479	0.00
20/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4216	4410	4216	4410	0.00
20/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5419	5226	5419	5226	0.00
20/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5371	5595	5371	5595	0.00
20/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4248	4084	4248	4084	0.00
20/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6527	6714	6527	6714	0.00
20/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5364	5223	5364	5223	0.00
20/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6385	6569	6385	6569	0.00
20/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5493	5350	5493	5350	0.00
20/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5166	5385	5166	5385	0.00
20/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4430	4261	4430	4261	0.00
20/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2279	2452	2279	2452	0.00
20/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5206	4968	5206	4968	0.00
20/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6238	6481	6238	6481	0.00
20/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3568	3423	3568	3423	0.00
20/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2492	2674	2492	2674	0.00
20/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4916	4688	4916	4688	0.00
20/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1709	1854	1709	1854	0.00
20/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6144	5879	6144	5879	0.00
20/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	83	126	83	126	0.00
20/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5243	4917	5243	4917	0.00
20/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	131	189	131	189	0.00
20/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4673	4363	4673	4363	0.00
20/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	980	1080	980	1080	0.00
20/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7937	7626	7937	7626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	5	9	5	9	0.00
20/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8261	7897	8261	7897	0.00
20/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11365	10997	11365	10997	0.00
20/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	501	563	501	563	0.00
20/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9989	9640	9989	9640	0.00
20/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14488	14120	14488	14120	0.00
20/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	223	256	223	256	0.00
20/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12250	11873	12250	11873	0.00
20/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	103	121	103	121	0.00
20/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14680	14287	14680	14287	0.00
20/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17625	17256	17625	17256	0.00
20/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	44	52	44	52	0.00
20/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17180	16778	17180	16778	0.00
20/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20775	20406	20775	20406	0.00
20/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	17	21	17	21	0.00
20/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19722	19315	19722	19315	0.00
20/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	23938	23570	23938	23570	0.00
20/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	6	8	6	8	0.00
20/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22289	21880	22289	21880	0.00
20/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27115	26747	27115	26747	0.00
20/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36729	36361	36729	36361	0.00
20/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33511	33142	33511	33142	0.00
20/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30306	29938	30306	29938	0.00
20/10/2006	R194 On 01-February-07	6.00	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
20/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30076	29666	30076	29666	0.00
20/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
20/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27469	27059	27469	27059	0.00
20/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
20/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24873	24463	24873	24463	0.00
20/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7117	7312	7117	7312	0.00
20/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4868	4736	4868	4736	0.00
20/10/2006	R201 On 01-February-07			Bond Future	8.4300	8.3870	102.9267	103.1738	0.00
20/10/2006	R201 On 03-May-07			Bond Future	8.4000	8.3600	105.2193	105.4667	0.00
20/10/2006	R201 On 02-August-07			Bond Future	8.3800	8.3330	103.1221	103.3695	0.00
20/10/2006	R201 On 02-November-06			Bond Future	8.4500	8.4090	105.0438	105.2843	26.00
20/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19553	21010	19553	21010	0.00
20/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	15548	14534	15548	14534	0.00
20/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	27868	29302	27868	29302	0.00
20/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	22496	21456	22496	21456	0.00
20/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	33212	34640	33212	34640	0.00
20/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	26543	25497	26543	25497	0.00
20/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	7701	9383	7701	9383	0.00
20/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	4778	4055	4778	4055	0.00
20/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	24641	26278	24641	26278	0.00
20/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	12120	11286	12120	11286	0.00
20/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	34039	35641	34039	35641	0.00
20/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	17592	16719	17592	16719	0.00
20/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	39160	40728	39160	40728	0.00
20/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	21678	20772	21678	20772	0.00
20/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	13668	15744	13668	15744	0.00
20/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	2039	1710	2039	1710	0.00
20/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	21185	22703	21185	22703	0.00
20/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	14330	13378	14330	13378	0.00
20/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9503	11338	9503	11338	0.00
20/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	3668	3097	3668	3097	0.00
20/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	22881	24460	22881	24460	0.00
20/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	13188	12296	13188	12296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	11499	13465	11499	13465	0.00
20/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	2762	2322	2762	2322	0.00
20/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	28338	30084	28338	30084	0.00
20/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	10190	9466	10190	9466	0.00
20/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	35688	37330	35688	37330	0.00
20/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	16496	15663	16496	15663	0.00
20/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	40731	42332	40731	42332	0.00
20/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	20568	19696	20568	19696	0.00
20/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	18426	20661	18426	20661	0.00
20/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1047	877	1047	877	0.00
20/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	37377	39059	37377	39059	0.00
20/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	15450	14657	15450	14657	0.00
20/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	42335	43969	42335	43969	0.00
20/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	19500	18661	19500	18661	0.00
20/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	38639	40613	38639	40613	0.00
20/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6601	6105	6601	6105	0.00
20/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	44522	46353	44522	46353	0.00
20/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	11748	11105	11748	11105	0.00
20/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	31722	34106	31722	34106	0.00
20/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	151	130	151	130	0.00
20/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	12483	13611	12483	13611	0.00
20/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	22876	21534	22876	21534	0.00
20/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1878	2654	1878	2654	0.00
20/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	13680	12051	13680	12051	0.00
20/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	215	383	215	383	0.00
20/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	27016	24779	27016	24779	0.00
20/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7211	8006	7211	8006	0.00
20/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	32265	30590	32265	30590	0.00
20/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3704	4203	3704	4203	0.00
20/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	43686	41714	43686	41714	0.00
20/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	9	23	9	23	0.00
20/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	42091	39700	42091	39700	0.00
20/10/2006	R201 On 02-November-06	7.50	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
20/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	57649	55244	57649	55244	0.00
20/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1821	2110	1821	2110	0.00
20/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	57004	54822	57004	54822	0.00
20/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	73508	71103	73508	71103	0.00
20/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	810	960	810	960	0.00
20/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	71472	69151	71472	69151	0.00
20/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	324	394	324	394	0.00
20/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	86749	84348	86749	84348	0.00
20/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	89666	87261	89666	87261	0.00
20/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	106129	103724	106129	103724	0.00
20/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	45519	47923	45519	47923	0.00
20/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	15	13	15	13	0.00
20/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	116	145	116	145	0.00
20/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	102593	100151	102593	100151	0.00
20/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	49877	52019	49877	52019	0.00
20/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	4195	3866	4195	3866	0.00
20/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	49060	50822	49060	50822	0.00
20/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	15631	14919	15631	14919	0.00
20/10/2006	R203 On 01-February-07			Bond Future	8.3600	8.3160	102.5113	102.8090	0.00
20/10/2006	R203 On 03-May-07			Bond Future	8.3300	8.2910	100.6181	100.9120	0.00
20/10/2006	R203 On 02-August-07			Bond Future	8.3100	8.2650	102.8451	103.1352	0.00
20/10/2006	R203 On 02-November-06			Bond Future	8.3800	8.3340	100.3105	100.5981	0.00
20/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	11964	13363	11964	13363	0.00
20/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	19533	17955	19533	17955	0.00
20/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	26685	28521	26685	28521	0.00
20/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	15444	14341	15444	14341	0.00
20/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	32362	34148	32362	34148	0.00
20/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	19543	18428	19543	18428	0.00
20/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2115	3155	2115	3155	0.00
20/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	10917	9081	10917	9081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	20648	22568	20648	22568	0.00
20/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	10970	9912	10970	9912	0.00
20/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	10803	13176	10803	13176	0.00
20/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2104	1601	2104	1601	0.00
20/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	24899	27009	24899	27009	0.00
20/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	8432	7564	8432	7564	0.00
20/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	16398	19063	16398	19063	0.00
20/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	813	602	813	602	0.00
20/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	22721	24738	22721	24738	0.00
20/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	9640	8680	9640	8680	0.00
20/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	13489	16030	13489	16030	0.00
20/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1338	1004	1338	1004	0.00
20/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	35026	37139	35026	37139	0.00
20/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	10464	9637	10464	9637	0.00
20/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	19474	22225	19474	22225	0.00
20/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	470	345	470	345	0.00
20/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	32009	34369	32009	34369	0.00
20/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	5475	4858	5475	4858	0.00
20/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	40337	42345	40337	42345	0.00
20/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	14395	13502	14395	13502	0.00
20/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	25929	28768	25929	28768	0.00
20/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	135	98	135	98	0.00
20/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	37287	39463	37287	39463	0.00
20/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	9432	8668	9432	8668	0.00
20/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	42469	44529	42469	44529	0.00
20/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	13282	12441	13282	12441	0.00
20/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	39612	41849	39612	41849	0.00
20/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	8479	7775	8479	7775	0.00
20/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	44652	46763	44652	46763	0.00
20/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	12234	11444	12234	11444	0.00
20/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	27177	29375	27177	29375	0.00
20/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	7338	6559	7338	6559	0.00
20/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	45409	48076	45409	48076	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2402	2092	2402	2092	0.00
20/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	6116	7008	6116	7008	0.00
20/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	31335	29250	31335	29250	0.00
20/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	133	276	133	276	0.00
20/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	26851	24119	26851	24119	0.00
20/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2713	3201	2713	3201	0.00
20/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	45995	43506	45995	43506	0.00
20/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	2	7	2	7	0.00
20/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	45064	42193	45064	42193	0.00
20/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1029	1255	1029	1255	0.00
20/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	62798	60047	62798	60047	0.00
20/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	63845	60969	63845	60969	0.00
20/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	329	417	329	417	0.00
20/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	81020	78131	81020	78131	0.00
20/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	83078	80202	83078	80202	0.00
20/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	102774	99898	102774	99898	0.00
20/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	143603	140727	143603	140727	0.00
20/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	122944	120069	122944	120069	0.00
20/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	5	4	5	0.00
20/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	140187	137211	140187	137211	0.00
20/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	19	27	19	27	0.00
20/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	119905	116936	119905	116936	0.00
20/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	88	116	88	116	0.00
20/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	100147	97198	100147	97198	0.00
20/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	49487	51937	49487	51937	0.00
20/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	5387	4898	5387	4898	0.00
20/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	53859	56156	53859	56156	0.00
20/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	8662	8058	8662	8058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R204 On 01-February-07			Bond Future	8.3300	8.2890	98.5520	98.8604	0.00
20/10/2006	R204 On 03-May-07			Bond Future	8.3100	8.2660	100.7431	101.0555	0.00
20/10/2006	R204 On 02-August-07			Bond Future	8.2900	8.2430	98.9313	99.2405	0.00
20/10/2006	R204 On 02-November-06			Bond Future	8.3500	8.3090	100.3942	100.6909	0.00
20/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	19185	20769	19185	20769	0.00
20/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	25144	23644	25144	23644	0.00
20/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	39554	41480	39554	41480	0.00
20/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	25834	24636	25834	24636	0.00
20/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	46369	48253	46369	48253	0.00
20/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	31174	29966	31174	29966	0.00
20/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4333	5734	4333	5734	0.00
20/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	11696	10131	11696	10131	0.00
20/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	29047	31026	29047	31026	0.00
20/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	16771	15667	16771	15667	0.00
20/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	14364	16806	14364	16806	0.00
20/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3276	2751	3276	2751	0.00
20/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	33600	35721	33600	35721	0.00
20/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	14158	13196	14158	13196	0.00
20/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	20055	22741	20055	22741	0.00
20/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	1717	1437	1717	1437	0.00
20/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	31287	33338	31287	33338	0.00
20/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	15419	14387	15419	14387	0.00
20/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	17118	19695	17118	19695	0.00
20/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2395	2007	2395	2007	0.00
20/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	40938	43249	40938	43249	0.00
20/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	10882	10110	10882	10110	0.00
20/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	47811	49942	47811	49942	0.00
20/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	20001	19008	20001	19008	0.00
20/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	54336	56391	54336	56391	0.00
20/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	25223	24186	25223	24186	0.00
20/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	29634	32512	29634	32512	0.00
20/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	561	472	561	472	0.00
20/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	49998	52178	49998	52178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	18709	17764	18709	17764	0.00
20/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	56426	58522	56426	58522	0.00
20/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	23876	22881	23876	22881	0.00
20/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	52231	54459	52231	54459	0.00
20/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	17481	16583	17481	16583	0.00
20/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	58555	60691	58555	60691	0.00
20/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	22584	21629	22584	21629	0.00
20/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	35982	38169	35982	38169	0.00
20/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	12985	12088	12985	12088	0.00
20/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	23141	25910	23141	25910	0.00
20/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	1206	1010	1206	1010	0.00
20/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	54392	56955	54392	56955	0.00
20/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	6998	6477	6998	6477	0.00
20/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	46669	49628	46669	49628	0.00
20/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	64	56	64	56	0.00
20/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	636	1035	636	1035	0.00
20/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26933	24365	26933	24365	0.00
20/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11536	12697	11536	12697	0.00
20/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	36196	34273	36196	34273	0.00
20/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6181	6942	6181	6942	0.00
20/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	50022	47700	50022	47700	0.00
20/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	36	79	36	79	0.00
20/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	45760	42837	45760	42837	0.00
20/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3160	3619	3160	3619	0.00
20/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	66677	64053	66677	64053	0.00
20/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1	3	1	3	0.00
20/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	65661	62697	65661	62697	0.00
20/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	86121	83155	86121	83155	0.00
20/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1461	1710	1461	1710	0.00
20/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	85164	82329	85164	82329	0.00
20/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	107121	104155	107121	104155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	607	727	607	727	0.00
20/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	105019	102055	105019	102055	0.00
20/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	150806	147840	150806	147840	0.00
20/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	128678	125711	128678	125711	0.00
20/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	74	94	74	94	0.00
20/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	147536	144472	147536	144472	0.00
20/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	225	277	225	277	0.00
20/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	125885	122853	125885	122853	0.00
20/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	61598	64002	61598	64002	0.00
20/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	13169	12448	13169	12448	0.00
20/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	67425	69714	67425	69714	0.00
20/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	17938	17135	17938	17135	0.00
20/10/2006	R207 On 01-February-07			Bond Future	8.2600	8.2170	92.4660	92.8160	0.00
20/10/2006	R207 On 03-May-07			Bond Future	8.2400	8.1950	94.5221	94.8768	0.00
20/10/2006	R207 On 02-August-07			Bond Future	8.2200	8.1720	92.9702	93.3293	0.00
20/10/2006	R207 On 02-November-06			Bond Future	8.2800	8.2380	94.0460	94.3913	0.00
20/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	16332	18218	16332	18218	0.00
20/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	17373	15759	17373	15759	0.00
20/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	33855	36210	33855	36210	0.00
20/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	15173	13981	15173	13981	0.00
20/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	38961	41295	38961	41295	0.00
20/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	18870	17614	18870	17614	0.00
20/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	4874	6765	4874	6765	0.00
20/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	7424	5863	7424	5863	0.00
20/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	24435	26791	24435	26791	0.00
20/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	10757	9613	10757	9613	0.00
20/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	14074	17058	14074	17058	0.00
20/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	1760	1292	1760	1292	0.00
20/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	29154	31721	29154	31721	0.00
20/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	8237	7304	8237	7304	0.00
20/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	20298	23557	20298	23557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	674	481	674	481	0.00
20/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	26743	29207	26743	29207	0.00
20/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	9435	8399	9435	8399	0.00
20/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	17092	20236	17092	20236	0.00
20/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1113	805	1113	805	0.00
20/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	34266	37022	34266	37022	0.00
20/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	6188	5444	6188	5444	0.00
20/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	43205	45860	43205	45860	0.00
20/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	10338	9446	10338	9446	0.00
20/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	47917	50512	47917	50512	0.00
20/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	13784	12789	13784	12789	0.00
20/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	27069	30457	27069	30457	0.00
20/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	216	151	216	151	0.00
20/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	39720	42640	39720	42640	0.00
20/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	4558	3978	4558	3978	0.00
20/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	34061	37495	34061	37495	0.00
20/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	58	40	58	40	0.00
20/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	45704	48427	45704	48427	0.00
20/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	9338	8514	9338	8514	0.00
20/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	50290	52946	50290	52946	0.00
20/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	12693	11759	12693	11759	0.00
20/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	48261	51049	48261	51049	0.00
20/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	8414	7655	8414	7655	0.00
20/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	52712	55427	52712	55427	0.00
20/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	11669	10794	11669	10794	0.00
20/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	31664	34329	31664	34329	0.00
20/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	7157	6321	7157	6321	0.00
20/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	23639	26977	23639	26977	0.00
20/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	391	276	391	276	0.00
20/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	8888	10168	8888	10168	0.00
20/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	28785	26565	28785	26565	0.00
20/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	554	1017	554	1017	0.00
20/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	22155	19165	22155	19165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4239	4992	4239	4992	0.00
20/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	43516	40770	43516	40770	0.00
20/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	19	52	19	52	0.00
20/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	41207	37788	41207	37788	0.00
20/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1744	2123	1744	2123	0.00
20/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	60943	57822	60943	57822	0.00
20/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
20/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	61330	57878	61330	57878	0.00
20/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	82045	78592	82045	78592	0.00
20/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	611	772	611	772	0.00
20/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	80289	76949	80289	76949	0.00
20/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	180	237	180	237	0.00
20/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	100912	97468	100912	97468	0.00
20/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	103350	99897	103350	99897	0.00
20/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	125265	121812	125265	121812	0.00
20/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	51538	54991	51538	54991	0.00
20/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	1	1	1	0.00
20/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	44	61	44	61	0.00
20/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	122423	118940	122423	118940	0.00
20/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	54480	57699	54480	57699	0.00
20/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1941	1660	1941	1660	0.00
20/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	9	13	9	13	0.00
20/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	144648	141151	144648	141151	0.00
20/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	59000	62016	59000	62016	0.00
20/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	5415	4883	5415	4883	0.00
20/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	62849	65776	62849	65776	0.00
20/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	8201	7538	8201	7538	0.00
20/10/2006	TRTI On 02-November-06			Index Future	235.8300	236.2390	235.8260	236.2390	500.00
23/10/2006	CRDI On 02-November-06			Index Future	102.8000	103.0260	102.7980	103.0260	10.00
23/10/2006	GOVI On 01-February-07			jGovi	242.8000	243.5245	242.7950	243.5245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	GOVI On 03-May-07			jGovi	248.1800	248.9270	248.1785	248.9270	0.00
23/10/2006	GOVI On 02-August-07			jGovi	254.0700	254.8000	254.0720	254.8000	0.00
23/10/2006	GOVI On 02-November-06			jGovi	237.8900	238.6010	237.8860	238.6010	672.00
23/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	128011	135289	128011	135289	0.00
23/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	61	44	61	44	0.00
23/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	132474	139816	132474	139816	0.00
23/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	689	546	689	546	0.00
23/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	137675	144647	137675	144647	0.00
23/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1955	1647	1955	1647	0.00
23/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	78860	86010	78860	86010	0.00
23/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
23/10/2006	J153 On 31-August-10			jSwap	9.1000	8.9920	0.0532	0.0497	0.00
23/10/2006	J157 On 15-September-15			jSwap	8.8500	8.7480	0.0244	0.0309	0.00
23/10/2006	J186 On 21-December-26			jSwap	8.4400	8.3100	0.0925	0.0800	0.00
23/10/2006	J194 On 28-February-08			jSwap	9.1700	9.1090	0.0231	0.0223	0.00
23/10/2006	J201 On 22-December-14			jSwap	8.8200	8.7240	0.0797	0.0739	0.00
23/10/2006	J203 On 15-September-17			jSwap	8.7800	8.6760	0.0892	0.0824	0.00
23/10/2006	J204 On 21-December-18			jSwap	8.6900	8.5940	0.0917	0.0844	0.00
23/10/2006	J207 On 15-January-20			jSwap	8.6800	8.5760	0.0541	0.0461	0.00
23/10/2006	JBAR On 21-December-05			jBar	8.7200	8.7040	0.0000	0.0000	0.00
23/10/2006	JFRA On 01-February-07			jFra	9.1600	9.1090	0.0223	0.0222	0.00
23/10/2006	JFRA On 07-February-08			jFra	9.2600	9.1430	0.0225	0.0223	0.00
23/10/2006	JFRA On 03-May-07			jFra	9.3800	9.2840	0.0229	0.0226	0.00
23/10/2006	JFRA On 02-August-07			jFra	9.3700	9.2740	0.0228	0.0226	0.00
23/10/2006	JFRA On 02-November-06			jFra	8.8100	8.8040	0.0215	0.0215	0.00
23/10/2006	JFRA On 01-November-07			jFra	9.3400	9.2570	0.0245	0.0242	0.00
23/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4056	3938	4056	3938	0.00
23/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	15	12	15	0.00
23/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24839	24770	24839	24770	0.00
23/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20553	20755	20553	20755	0.00
23/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4637	4408	4637	4408	0.00
23/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	47	61	47	61	0.00
23/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4681	4465	4681	4465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	118	142	118	142	0.00
23/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4412	4401	4412	4401	0.00
23/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
23/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5033	4838	5033	4838	0.00
23/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	206	235	206	235	0.00
23/10/2006	JN02 On 01-February-07			jNote	9.2300	9.1320	0.1678	0.1661	0.00
23/10/2006	JN02 On 03-May-07			jNote	9.2100	9.0990	0.1675	0.1656	0.00
23/10/2006	JN02 On 02-August-07			jNote	9.1600	9.0340	0.1665	0.1645	0.00
23/10/2006	JN02 On 02-November-06			jNote	9.1900	9.1090	0.1673	0.1659	0.00
23/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	12723	11877	12723	11877	0.00
23/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8490	9478	8490	9478	0.00
23/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	14145	13265	14145	13265	0.00
23/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14802	16015	14802	16015	0.00
23/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	16744	15792	16744	15792	0.00
23/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18437	19727	18437	19727	0.00
23/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35335	33850	35335	33850	0.00
23/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
23/10/2006	JN05 On 01-February-07			jNote	8.9500	8.8410	0.3569	0.3534	0.00
23/10/2006	JN05 On 03-May-07			jNote	8.9200	8.8060	0.3558	0.3522	0.00
23/10/2006	JN05 On 02-August-07			jNote	8.8700	8.7600	0.3543	0.3508	0.00
23/10/2006	JN05 On 02-November-06			jNote	8.9600	8.8530	0.3573	0.3539	0.00
23/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	5687	4482	5687	4482	0.00
23/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	17488	20832	17488	20832	0.00
23/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	8930	7502	8930	7502	0.00
23/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	22055	25263	22055	25263	0.00
23/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	11176	9707	11176	9707	0.00
23/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	26234	29334	26234	29334	0.00
23/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	68227	64075	68227	64075	0.00
23/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
23/10/2006	JN10 On 01-February-07			jNote	8.7200	8.6120	0.5748	0.5704	0.00
23/10/2006	JN10 On 03-May-07			jNote	8.6900	8.5830	0.5736	0.5692	0.00
23/10/2006	JN10 On 02-August-07			jNote	8.6600	8.5460	0.5722	0.5677	0.00
23/10/2006	JN10 On 02-November-06			jNote	8.7300	8.6270	0.5754	0.5711	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	3806	2471	3806	2471	0.00
23/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	22331	28170	22331	28170	0.00
23/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	6643	4889	6643	4889	0.00
23/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	26971	32544	26971	32544	0.00
23/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	8638	6734	8638	6734	0.00
23/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	31449	36896	31449	36896	0.00
23/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	97603	91152	97603	91152	0.00
23/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
23/10/2006	JROD On 31-January-07			jRod	8.2600	8.2590	0.0015	0.0019	0.00
23/10/2006	JROD On 28-February-07			jRod	8.4800	8.4880	0.0025	0.0030	0.00
23/10/2006	JROD On 30-March-07			jRod	8.7100	8.7200	0.0036	0.0041	0.00
23/10/2006	JROD On 30-April-07			jRod	8.5100	8.5190	0.0039	0.0044	0.00
23/10/2006	JROD On 31-May-07			jRod	8.6900	8.7050	0.0052	0.0057	0.00
23/10/2006	JROD On 31-October-06			jRod	7.7300	7.7310	0.0005	0.0000	0.00
23/10/2006	JROD On 30-November-06			jRod	8.0100	8.0190	0.0002	0.0007	0.00
23/10/2006	JROD On 29-December-06			jRod	8.4000	8.4070	0.0012	0.0016	0.00
23/10/2006	OTHI On 02-November-06			Index Future	236.0700	236.6050	236.0730	236.6050	15.00
23/10/2006	R153 On 01-February-07			Bond Future	8.6400	8.5600	118.8123	119.0796	0.00
23/10/2006	R153 On 03-May-07			Bond Future	8.6000	8.5150	114.8646	115.1183	0.00
23/10/2006	R153 On 02-August-07			Bond Future	8.5400	8.4620	117.4342	117.6677	0.00
23/10/2006	R153 On 02-November-06			Bond Future	8.6800	8.5820	116.1977	116.5203	503.00
23/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8711	10139	8711	10139	0.00
23/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	11711	10466	11711	10466	0.00
23/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12363	13705	12363	13705	0.00
23/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	15360	14164	15360	14164	0.00
23/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16509	17783	16509	17783	0.00
23/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	17761	16700	17761	16700	0.00
23/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	1487	3123	1487	3123	0.00
23/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	5826	4236	5826	4236	0.00
23/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7944	9302	7944	9302	0.00
23/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	12579	11264	12579	11264	0.00
23/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12181	13876	12181	13876	0.00
23/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	8672	7693	8672	7693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	15383	16901	15383	16901	0.00
23/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	12275	11255	12275	11255	0.00
23/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19390	20785	19390	20785	0.00
23/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	14965	14025	14965	14025	0.00
23/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	4717	7331	4717	7331	0.00
23/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	2123	1511	2123	1511	0.00
23/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7213	8500	7213	8500	0.00
23/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	13487	12100	13487	12100	0.00
23/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1026	2386	1026	2386	0.00
23/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	7107	5240	7107	5240	0.00
23/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17399	19380	17399	19380	0.00
23/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	5819	5126	5819	5126	0.00
23/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	16202	17763	16202	17763	0.00
23/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	11574	10597	11574	10597	0.00
23/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17046	18649	17046	18649	0.00
23/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	10901	9966	10901	9966	0.00
23/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20154	21579	20154	21579	0.00
23/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	14315	13405	14315	13405	0.00
23/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	20936	22390	20936	22390	0.00
23/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	13685	12805	13685	12805	0.00
23/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	11543	14691	11543	14691	0.00
23/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	358	280	358	280	0.00
23/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	86	402	86	402	0.00
23/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14926	12016	14926	12016	101.00
23/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	681	1775	681	1775	0.00
23/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	8508	6375	8508	6375	0.00
23/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4708	5707	4708	5707	0.00
23/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17563	15888	17563	15888	0.00
23/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2501	3162	2501	3162	0.00
23/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23651	21639	23651	21639	0.00
23/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2	28	2	28	0.00
23/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23686	20486	23686	20486	0.00
23/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1157	1541	1157	1541	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	30679	28389	30679	28389	0.00
23/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	32615	29389	32615	29389	0.00
23/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	525	734	525	734	0.00
23/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38496	36031	38496	36031	0.00
23/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41632	38406	41632	38406	0.00
23/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	215	317	215	317	0.00
23/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46714	44141	46714	44141	0.00
23/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50738	47511	50738	47511	0.00
23/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	79	124	79	124	0.00
23/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55184	52554	55184	52554	0.00
23/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59933	56706	59933	56706	0.00
23/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	8	14	8	14	0.00
23/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72565	69897	72565	69897	0.00
23/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	26	43	26	43	0.00
23/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	63817	61160	63817	61160	0.00
23/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	23415	25618	23415	25618	0.00
23/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3838	3367	3838	3367	0.00
23/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	69218	65991	69218	65991	0.00
23/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	78594	75367	78594	75367	0.00
23/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	19728	22955	19728	22955	0.00
23/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	34	34	34	34	0.00
23/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	20665	22431	20665	22431	0.00
23/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	8478	7707	8478	7707	0.00
23/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24230	25799	24230	25799	0.00
23/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	11357	10591	11357	10591	0.00
23/10/2006	R157 On 01-February-07			Bond Future	8.5100	8.4440	135.3395	135.8289	0.00
23/10/2006	R157 On 03-May-07			Bond Future	8.4900	8.4170	131.5338	132.0125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R157 On 02-August-07			Bond Future	8.4500	8.3870	134.4772	134.9383	0.00
23/10/2006	R157 On 02-November-06			Bond Future	8.5400	8.4600	132.3275	132.9160	6.00
23/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	18262	20876	18262	20876	150.00
23/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	26336	24056	26336	24056	0.00
23/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	31150	33923	31150	33923	0.00
23/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	30097	28083	30097	28083	0.00
23/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	39573	42248	39573	42248	0.00
23/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	36420	34485	36420	34485	0.00
23/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	3894	7282	3894	7282	0.00
23/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	10517	8020	10517	8020	0.00
23/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	23728	26722	23728	26722	0.00
23/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	21004	19104	21004	19104	0.00
23/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	7120	11467	7120	11467	0.00
23/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	6387	4849	6387	4849	0.00
23/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27800	31030	27800	31030	0.00
23/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	17944	16280	17944	16280	0.00
23/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	38533	41641	38533	41641	0.00
23/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	23552	21872	23552	21872	0.00
23/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	46742	49673	46742	49673	0.00
23/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	30001	28321	30001	28321	0.00
23/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	17044	22576	17044	22576	0.00
23/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1766	1413	1766	1413	0.00
23/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	11563	16638	11563	16638	20.00
23/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	3530	2720	3530	2720	20.00
23/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5913	7218	5913	7218	250.00
23/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	50863	47275	50863	47275	0.00
23/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	75531	80051	75531	80051	0.00
23/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3808	3434	3808	3434	150.00
23/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	9197	13941	9197	13941	0.00
23/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	4806	3666	4806	3666	0.00
23/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	25724	28837	25724	28837	0.00
23/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	19427	17647	19427	17647	0.00
23/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	32183	35632	32183	35632	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	15248	13803	15248	13803	0.00
23/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	40518	43706	40518	43706	0.00
23/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	22086	20487	22086	20487	0.00
23/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	48639	51632	48639	51632	0.00
23/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	28530	26912	28530	26912	0.00
23/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	42557	45824	42557	45824	0.00
23/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	20687	19166	20687	19166	0.00
23/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	36990	40224	36990	40224	0.00
23/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	13526	12150	13526	12150	0.00
23/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	44479	48388	44479	48388	0.00
23/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	10073	9089	10073	9089	0.00
23/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	51227	54790	51227	54790	0.00
23/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	15727	14503	15727	14503	0.00
23/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	33363	39244	33363	39244	0.00
23/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	209	206	209	206	0.00
23/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	0	8	0	8	0.00
23/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	59717	53839	59717	53839	171.00
23/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	5351	9240	5351	9240	0.00
23/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	8289	6293	8289	6293	100.00
23/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	21816	24686	21816	24686	0.00
23/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	22678	20654	22678	20654	0.00
23/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	13600	15814	13600	15814	0.00
23/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	32593	29913	32593	29913	0.00
23/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	745	2153	745	2153	0.00
23/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	22249	17773	22249	17773	0.00
23/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	33	224	33	224	0.00
23/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	40461	34767	40461	34767	0.00
23/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7701	9256	7701	9256	0.00
23/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	45166	41827	45166	41827	0.00
23/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3813	4778	3813	4778	0.00
23/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	60098	56168	60098	56168	0.00
23/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	79378	73493	79378	73493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1828	2384	1828	2384	0.00
23/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	77289	72950	77289	72950	0.00
23/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	99421	93536	99421	93536	0.00
23/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	792	1079	792	1079	0.00
23/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	95792	91185	95792	91185	0.00
23/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	140685	134800	140685	134800	0.00
23/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	119854	113969	119854	113969	0.00
23/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	50707	56598	50707	56598	0.00
23/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	14	20	14	20	0.00
23/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	67906	73791	67906	73791	0.00
23/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	1	1	1	1	0.00
23/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	84797	90682	84797	90682	0.00
23/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	308	441	308	441	0.00
23/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	115218	110457	115218	110457	0.00
23/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	58077	62325	58077	62325	0.00
23/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	6522	5876	6522	5876	0.00
23/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	72565	77048	72565	77048	0.00
23/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	4172	3762	4172	3762	0.00
23/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	87554	92194	87554	92194	0.00
23/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2633	2378	2633	2378	0.00
23/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	58714	62002	58714	62002	0.00
23/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	21947	20624	21947	20624	0.00
23/10/2006	R186 On 01-February-07			Bond Future	8.2200	8.1390	123.5221	124.4005	0.00
23/10/2006	R186 On 03-May-07			Bond Future	8.1900	8.1160	126.2934	127.1691	0.00
23/10/2006	R186 On 02-August-07			Bond Future	8.1700	8.0930	123.8014	124.6741	0.00
23/10/2006	R186 On 02-November-06			Bond Future	8.2300	8.1590	126.0612	126.9198	29.00
23/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	31453	36547	31453	36547	0.00
23/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	33270	29580	33270	29580	0.00
23/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	51010	56236	51010	56236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	44589	41059	44589	41059	0.00
23/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	61330	66516	61330	66516	0.00
23/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	52362	48821	52362	48821	0.00
23/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	7971	13709	7971	13709	0.00
23/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	11852	9004	11852	9004	0.00
23/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	21049	25129	21049	25129	0.00
23/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	45936	41232	45936	41232	0.00
23/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	10752	17191	10752	17191	0.00
23/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	8932	6785	8932	6785	0.00
23/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	37620	43187	37620	43187	0.00
23/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	28146	24929	28146	24929	0.00
23/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	62947	68791	62947	68791	0.00
23/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	34400	31487	34400	31487	0.00
23/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	14063	21102	14063	21102	0.00
23/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	6584	5037	6584	5037	0.00
23/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	51646	58043	51646	58043	0.00
23/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	20066	17678	20066	17678	0.00
23/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	73053	78757	73053	78757	0.00
23/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	42098	39075	42098	39075	0.00
23/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	31226	39570	31226	39570	0.00
23/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1507	1265	1507	1265	0.00
23/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	69388	75521	69388	75521	0.00
23/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	30008	27385	30008	27385	0.00
23/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	76142	81971	76142	81971	0.00
23/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	39785	36887	39785	36887	0.00
23/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	79292	85242	79292	85242	0.00
23/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	37571	34794	37571	34794	0.00
23/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	70869	78085	70869	78085	0.00
23/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	12518	10950	12518	10950	0.00
23/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	56769	65367	56769	65367	0.00
23/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	125	138	125	138	0.00
23/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	83114	89780	83114	89780	0.00
23/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	22519	20427	22519	20427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	92452	98865	92452	98865	0.00
23/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	29641	27327	29641	27327	0.00
23/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	34410	39744	34410	39744	0.00
23/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	30562	27112	30562	27112	0.00
23/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	1613	4197	1613	4197	0.00
23/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	28710	22708	28710	22708	0.00
23/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	11444	14238	11444	14238	0.00
23/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	66112	60122	66112	60122	0.00
23/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	70	427	70	427	0.00
23/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	57145	48916	57145	48916	0.00
23/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	5331	6986	5331	6986	0.00
23/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	90872	83743	90872	83743	0.00
23/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1	13	1	13	0.00
23/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	88162	79589	88162	79589	0.00
23/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2339	3225	2339	3225	0.00
23/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	119890	111992	119890	111992	0.00
23/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	120404	111818	120404	111818	0.00
23/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	898	1312	898	1312	0.00
23/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	151649	143279	151649	143279	0.00
23/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	153854	145268	153854	145268	0.00
23/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	299	465	299	465	0.00
23/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	185490	176872	185490	176872	0.00
23/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	188564	179978	188564	179978	0.00
23/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	82639	91229	82639	91229	0.00
23/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	6	10	6	10	0.00
23/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	224592	216006	224592	216006	0.00
23/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	85	143	85	143	0.00
23/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	221010	212283	221010	212283	0.00
23/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	91902	99695	91902	99695	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	7703	6711	7703	6711	0.00
23/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	66130	72120	66130	72120	0.00
23/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	32148	29382	32148	29382	0.00
23/10/2006	R194 On 01-February-07			Bond Future	9.0400	8.9420	105.3281	105.4291	0.00
23/10/2006	R194 On 03-May-07			Bond Future	9.0200	8.9050	102.6046	102.6899	0.00
23/10/2006	R194 On 02-August-07			Bond Future	8.9500	8.8360	104.8996	104.9638	0.00
23/10/2006	R194 On 02-November-06			Bond Future	9.0000	8.9190	103.0624	103.1641	0.00
23/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2267	2715	2267	2715	0.00
23/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5199	4638	5199	4638	0.00
23/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4504	4967	4504	4967	0.00
23/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	5007	4618	5007	4618	0.00
23/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5360	5701	5360	5701	0.00
23/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6471	6169	6471	6169	0.00
23/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	55	198	55	198	0.00
23/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4998	4123	4998	4123	0.00
23/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5885	6244	5885	6244	0.00
23/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5907	5624	5907	5624	0.00
23/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3798	4216	3798	4216	0.00
23/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5853	5419	5853	5419	0.00
23/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4886	5371	4886	5371	0.00
23/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4615	4248	4615	4248	0.00
23/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6159	6527	6159	6527	0.00
23/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5637	5364	5637	5364	0.00
23/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6021	6385	6021	6385	0.00
23/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5771	5493	5771	5493	0.00
23/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4692	5166	4692	5166	0.00
23/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4809	4430	4809	4430	0.00
23/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1877	2279	1877	2279	0.00
23/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5813	5206	5813	5206	0.00
23/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5710	6238	5710	6238	0.00
23/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3892	3568	3892	3568	0.00
23/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2067	2492	2067	2492	0.00
23/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5500	4916	5500	4916	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1377	1709	1377	1709	0.00
23/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6822	6144	6822	6144	0.00
23/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	17	83	17	83	0.00
23/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6194	5243	6194	5243	0.00
23/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	31	131	31	131	0.00
23/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5591	4673	5591	4673	0.00
23/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	757	980	757	980	0.00
23/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8723	7937	8723	7937	0.00
23/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	5	0	5	0.00
23/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9274	8261	9274	8261	0.00
23/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12383	11365	12383	11365	0.00
23/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	368	501	368	501	0.00
23/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10864	9989	10864	9989	0.00
23/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15506	14488	15506	14488	0.00
23/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	153	223	153	223	0.00
23/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13190	12250	13190	12250	0.00
23/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	67	103	67	103	0.00
23/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15654	14680	15654	14680	0.00
23/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18642	17625	18642	17625	0.00
23/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	27	44	27	44	0.00
23/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18172	17180	18172	17180	0.00
23/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21792	20775	21792	20775	0.00
23/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	10	17	10	17	0.00
23/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20724	19722	20724	19722	0.00
23/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24956	23938	24956	23938	0.00
23/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	6	3	6	0.00
23/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23296	22289	23296	22289	0.00
23/10/2006	R194 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
23/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28133	27115	28133	27115	0.00
23/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37747	36729	37747	36729	0.00
23/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34528	33511	34528	33511	0.00
23/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31324	30306	31324	30306	0.00
23/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	31085	30076	31085	30076	0.00
23/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28478	27469	28478	27469	0.00
23/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
23/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25881	24873	25881	24873	0.00
23/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6730	7117	6730	7117	0.00
23/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5123	4868	5123	4868	0.00
23/10/2006	R201 On 01-February-07			Bond Future	8.5000	8.4300	102.5375	102.9267	0.00
23/10/2006	R201 On 03-May-07			Bond Future	8.4700	8.4040	104.8384	105.2193	0.00
23/10/2006	R201 On 02-August-07			Bond Future	8.4500	8.3780	102.7552	103.1221	0.00
23/10/2006	R201 On 02-November-06			Bond Future	8.5200	8.4500	104.6640	105.0438	26.00
23/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	17248	19553	17248	19553	0.00
23/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	17134	15548	17134	15548	0.00
23/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	25641	27868	25641	27868	0.00
23/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	24078	22496	24078	22496	0.00
23/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	31073	33212	31073	33212	0.00
23/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	28074	26543	28074	26543	0.00
23/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	4939	7701	4939	7701	0.00
23/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	5814	4778	5814	4778	0.00
23/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	22044	24641	22044	24641	0.00
23/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	13414	12120	13414	12120	0.00
23/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	31552	34039	31552	34039	0.00
23/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	18913	17592	18913	17592	0.00
23/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	36815	39160	36815	39160	0.00
23/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	23002	21678	23002	21678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	10213	13668	10213	13668	0.00
23/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	2382	2039	2382	2039	0.00
23/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	18779	21185	18779	21185	0.00
23/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	15816	14330	15816	14330	0.00
23/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	6464	9503	6464	9503	0.00
23/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	4427	3668	4427	3668	0.00
23/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	20378	22881	20378	22881	0.00
23/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	14577	13188	14577	13188	0.00
23/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8228	11499	8228	11499	0.00
23/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	3289	2762	3289	2762	0.00
23/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	25564	28338	25564	28338	0.00
23/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	11308	10190	11308	10190	0.00
23/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	33138	35688	33138	35688	0.00
23/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	17755	16496	17755	16496	0.00
23/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	38335	40731	38335	40731	0.00
23/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	21842	20568	21842	20568	0.00
23/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	14737	18426	14737	18426	0.00
23/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1156	1047	1156	1047	0.00
23/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	34767	37377	34767	37377	0.00
23/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	16648	15450	16648	15450	0.00
23/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	39889	42335	39889	42335	0.00
23/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	20725	19500	20725	19500	0.00
23/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	35497	38639	35497	38639	0.00
23/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	7350	6601	7350	6601	0.00
23/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	41681	44522	41681	44522	0.00
23/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	12716	11748	12716	11748	0.00
23/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	27902	31722	27902	31722	0.00
23/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	129	151	129	151	0.00
23/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	10709	12483	10709	12483	0.00
23/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	24994	22876	24994	22876	0.00
23/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	774	1878	774	1878	0.00
23/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	16374	13680	16374	13680	0.00
23/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	42	215	42	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	30642	27016	30642	27016	0.00
23/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5976	7211	5976	7211	0.00
23/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	34921	32265	34921	32265	0.00
23/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	2942	3704	2942	3704	0.00
23/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	46816	43686	46816	43686	0.00
23/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1	9	1	9	0.00
23/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	45881	42091	45881	42091	0.00
23/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	61447	57649	61447	57649	0.00
23/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1388	1821	1388	1821	0.00
23/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	60462	57004	60462	57004	0.00
23/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	77306	73508	77306	73508	0.00
23/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	590	810	590	810	0.00
23/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	75143	71472	75143	71472	0.00
23/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	225	324	225	324	0.00
23/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	90540	86749	90540	86749	0.00
23/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	93464	89666	93464	89666	0.00
23/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	109927	106129	109927	106129	0.00
23/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	41715	45519	41715	45519	0.00
23/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	8	15	8	15	0.00
23/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	76	116	76	116	0.00
23/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	106445	102593	106445	102593	0.00
23/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	46468	49877	46468	49877	0.00
23/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	4678	4195	4678	4195	0.00
23/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	46426	49060	46426	49060	0.00
23/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	16666	15631	16666	15631	0.00
23/10/2006	R203 On 01-February-07			Bond Future	8.4200	8.3590	102.0841	102.5113	0.00
23/10/2006	R203 On 03-May-07			Bond Future	8.4000	8.3340	100.1963	100.6181	0.00
23/10/2006	R203 On 02-August-07			Bond Future	8.3700	8.3080	102.4355	102.8451	0.00
23/10/2006	R203 On 02-November-06			Bond Future	8.4400	8.3750	99.8917	100.3105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10007	11964	10007	11964	0.00
23/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	21847	19533	21847	19533	0.00
23/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	24080	26685	24080	26685	0.00
23/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	17057	15444	17057	15444	0.00
23/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	29857	32362	29857	32362	0.00
23/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	21134	19543	21134	19543	0.00
23/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	826	2115	826	2115	0.00
23/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	13816	10917	13816	10917	0.00
23/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	17929	20648	17929	20648	0.00
23/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	12521	10970	12521	10970	0.00
23/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7295	10803	7295	10803	0.00
23/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2784	2104	2784	2104	0.00
23/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	21900	24899	21900	24899	0.00
23/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	9704	8432	9704	8432	0.00
23/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	12430	16398	12430	16398	0.00
23/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	1033	813	1033	813	0.00
23/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	19859	22721	19859	22721	0.00
23/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	11050	9640	11050	9640	0.00
23/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	9708	13489	9708	13489	0.00
23/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1746	1338	1746	1338	0.00
23/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	32018	35026	32018	35026	0.00
23/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	11674	10464	11674	10464	0.00
23/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	15391	19474	15391	19474	0.00
23/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	575	470	575	470	0.00
23/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	28641	32009	28641	32009	0.00
23/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	6378	5475	6378	5475	0.00
23/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	37514	40337	37514	40337	0.00
23/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	15669	14395	15669	14395	0.00
23/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	21753	25929	21753	25929	0.00
23/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	147	135	147	135	0.00
23/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	34186	37287	34186	37287	0.00
23/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	10549	9432	10549	9432	0.00
23/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	39571	42469	39571	42469	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	14481	13282	14481	13282	0.00
23/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	36422	39612	36422	39612	0.00
23/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	9507	8479	9507	8479	0.00
23/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	41682	44652	41682	44652	0.00
23/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	13361	12234	13361	12234	0.00
23/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	24047	27177	24047	27177	0.00
23/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	8480	7338	8480	7338	0.00
23/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	41588	45409	41588	45409	0.00
23/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2853	2402	2853	2402	0.00
23/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4889	6116	4889	6116	0.00
23/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	34379	31335	34379	31335	0.00
23/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	19	133	19	133	0.00
23/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	30925	26851	30925	26851	0.00
23/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2056	2713	2056	2713	0.00
23/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	49609	45995	49609	45995	0.00
23/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	0	2	0	2	0.00
23/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	49250	45064	49250	45064	0.00
23/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	733	1029	733	1029	0.00
23/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	66774	62798	66774	62798	0.00
23/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	68033	63845	68033	63845	0.00
23/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	219	329	219	329	0.00
23/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	85181	81020	85181	81020	0.00
23/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	87266	83078	87266	83078	0.00
23/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	106962	102774	106962	102774	0.00
23/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	147791	143603	147791	143603	0.00
23/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	127133	122944	127133	122944	0.00
23/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	4	2	4	0.00
23/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	144456	140187	144456	140187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	11	19	11	19	0.00
23/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	124168	119905	124168	119905	0.00
23/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	54	88	54	88	0.00
23/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	104385	100147	104385	100147	0.00
23/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	45984	49487	45984	49487	0.00
23/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	6102	5387	6102	5387	0.00
23/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	50624	53859	50624	53859	0.00
23/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	9523	8662	9523	8662	0.00
23/10/2006	R204 On 01-February-07			Bond Future	8.4000	8.3310	98.0629	98.5520	0.00
23/10/2006	R204 On 03-May-07			Bond Future	8.3800	8.3090	100.2588	100.7431	0.00
23/10/2006	R204 On 02-August-07			Bond Future	8.3500	8.2860	98.4522	98.9313	0.00
23/10/2006	R204 On 02-November-06			Bond Future	8.4200	8.3490	99.9075	100.3942	0.00
23/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	16669	19185	16669	19185	0.00
23/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	27519	25144	27519	25144	0.00
23/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	36539	39554	36539	39554	0.00
23/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	27662	25834	27662	25834	0.00
23/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	43427	46369	43427	46369	0.00
23/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	33023	31174	33023	31174	0.00
23/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2143	4333	2143	4333	0.00
23/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	14374	11696	14374	11696	0.00
23/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25884	29047	25884	29047	0.00
23/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	18500	16771	18500	16771	0.00
23/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	10186	14364	10186	14364	0.00
23/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3966	3276	3966	3276	0.00
23/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	30206	33600	30206	33600	0.00
23/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	15656	14158	15656	14158	0.00
23/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	15458	20055	15458	20055	0.00
23/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	1988	1717	1988	1717	0.00
23/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	28006	31287	28006	31287	0.00
23/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	17030	15419	17030	15419	0.00
23/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	12700	17118	12700	17118	0.00
23/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2845	2395	2845	2395	0.00
23/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	37234	40938	37234	40938	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	12070	10882	12070	10882	0.00
23/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	44478	47811	44478	47811	0.00
23/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	21510	20001	21510	20001	0.00
23/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	51128	54336	51128	54336	0.00
23/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	26807	25223	26807	25223	0.00
23/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	24784	29634	24784	29634	0.00
23/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	578	561	578	561	0.00
23/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	46589	49998	46589	49998	0.00
23/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	20143	18709	20143	18709	0.00
23/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	53155	56426	53155	56426	0.00
23/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	25397	23876	25397	23876	0.00
23/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	48749	52231	48749	52231	0.00
23/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	18841	17481	18841	17481	0.00
23/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	55221	58555	55221	58555	0.00
23/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	24043	22584	24043	22584	0.00
23/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	32480	35982	32480	35982	0.00
23/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	14374	12985	14374	12985	0.00
23/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18420	23141	18420	23141	0.00
23/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	1353	1206	1353	1206	0.00
23/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	50283	54392	50283	54392	0.00
23/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	7780	6998	7780	6998	0.00
23/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	41785	46669	41785	46669	0.00
23/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	47	64	47	64	0.00
23/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	163	636	163	636	0.00
23/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	31327	26933	31327	26933	0.00
23/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	9709	11536	9709	11536	0.00
23/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	39260	36196	39260	36196	0.00
23/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5000	6181	5000	6181	0.00
23/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	53733	50022	53733	50022	0.00
23/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3	36	3	36	0.00
23/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	50595	45760	50595	45760	0.00
23/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2458	3160	2458	3160	0.00
23/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	70867	66677	70867	66677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	70528	65661	70528	65661	0.00
23/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	90989	86121	90989	86121	0.00
23/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1088	1461	1088	1461	0.00
23/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	89683	85164	89683	85164	0.00
23/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	111989	107121	111989	107121	0.00
23/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	431	607	431	607	0.00
23/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	109734	105019	109734	105019	0.00
23/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	155674	150806	155674	150806	0.00
23/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	133545	128678	133545	128678	0.00
23/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	47	74	47	74	0.00
23/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	152400	147536	152400	147536	0.00
23/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	152	225	152	225	0.00
23/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	130702	125885	130702	125885	0.00
23/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	57841	61598	57841	61598	0.00
23/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	14255	13169	14255	13169	0.00
23/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	63855	67425	63855	67425	0.00
23/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	19159	17938	19159	17938	0.00
23/10/2006	R207 On 01-February-07			Bond Future	8.3400	8.2640	91.9332	92.4660	0.00
23/10/2006	R207 On 03-May-07			Bond Future	8.3200	8.2430	93.9935	94.5221	0.00
23/10/2006	R207 On 02-August-07			Bond Future	8.2900	8.2210	92.4533	92.9702	0.00
23/10/2006	R207 On 02-November-06			Bond Future	8.3500	8.2840	93.5240	94.0460	0.00
23/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	13565	16332	13565	16332	0.00
23/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	19934	17373	19934	17373	0.00
23/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	30402	33855	30402	33855	0.00
23/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	17006	15173	17006	15173	0.00
23/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	35645	38961	35645	38961	0.00
23/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	20723	18870	20723	18870	0.00
23/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2299	4874	2299	4874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	10070	7424	10070	7424	0.00
23/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	20934	24435	20934	24435	0.00
23/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	12584	10757	12584	10757	0.00
23/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	9551	14074	9551	14074	0.00
23/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	2458	1760	2458	1760	0.00
23/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	25321	29154	25321	29154	0.00
23/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	9731	8237	9731	8237	0.00
23/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	15311	20298	15311	20298	0.00
23/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	908	674	908	674	0.00
23/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	23072	26743	23072	26743	0.00
23/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	11092	9435	11092	9435	0.00
23/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	12293	17092	12293	17092	0.00
23/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1534	1113	1534	1113	0.00
23/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	30133	34266	30133	34266	0.00
23/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	7382	6188	7382	6188	0.00
23/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	39295	43205	39295	43205	0.00
23/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	11714	10338	11714	10338	0.00
23/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	44219	47917	44219	47917	0.00
23/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	15256	13784	15256	13784	0.00
23/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	21901	27069	21901	27069	0.00
23/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	268	216	268	216	0.00
23/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	35325	39720	35325	39720	0.00
23/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	5490	4558	5490	4558	0.00
23/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	28845	34061	28845	34061	0.00
23/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	62	58	62	58	0.00
23/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	41690	45704	41690	45704	0.00
23/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	10609	9338	10609	9338	0.00
23/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	46503	50290	46503	50290	0.00
23/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	14076	12693	14076	12693	0.00
23/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	44148	48261	44148	48261	0.00
23/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	9586	8414	9586	8414	0.00
23/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	48840	52712	48840	52712	0.00
23/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	12966	11669	12966	11669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	27676	31664	27676	31664	0.00
23/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	8496	7157	8496	7157	0.00
23/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	18536	23639	18536	23639	0.00
23/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	508	391	508	391	0.00
23/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7050	8888	7050	8888	0.00
23/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	32275	28785	32275	28785	0.00
23/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	115	554	115	554	0.00
23/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	26935	22155	26935	22155	0.00
23/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3185	4239	3185	4239	0.00
23/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	47790	43516	47790	43516	0.00
23/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	19	1	19	0.00
23/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	46409	41207	46409	41207	0.00
23/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1231	1744	1231	1744	0.00
23/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	65758	60943	65758	60943	0.00
23/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	66550	61330	66550	61330	0.00
23/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	87265	82045	87265	82045	0.00
23/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	402	611	402	611	0.00
23/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	85407	80289	85407	80289	0.00
23/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	109	180	109	180	0.00
23/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	106169	100912	106169	100912	0.00
23/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	108570	103350	108570	103350	0.00
23/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	130485	125265	130485	125265	0.00
23/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	46318	51538	46318	51538	0.00
23/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	1	1	1	0.00
23/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	25	44	25	44	0.00
23/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	127731	122423	127731	122423	0.00
23/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	49604	54480	49604	54480	0.00
23/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	2393	1941	2393	1941	0.00
23/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	9	5	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	149971	144648	149971	144648	0.00
23/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	54536	59000	54536	59000	0.00
23/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	6237	5415	6237	5415	0.00
23/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	58664	62849	58664	62849	0.00
23/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	9185	8201	9185	8201	0.00
23/10/2006	TRTI On 02-November-06			Index Future	235.1300	235.8260	235.1260	235.8260	500.00
24/10/2006	CRDI On 02-November-06			Index Future	102.8900	102.7980	102.8940	102.7980	10.00
24/10/2006	GOVI On 01-February-07			jGovi	243.1000	242.7950	243.1040	242.7950	0.00
24/10/2006	GOVI On 03-May-07			jGovi	248.5000	248.1785	248.4950	248.1785	0.00
24/10/2006	GOVI On 02-August-07			jGovi	254.3500	254.0720	254.3500	254.0720	0.00
24/10/2006	GOVI On 02-November-06			jGovi	238.1900	237.8860	238.1910	237.8860	672.00
24/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	131088	128011	131088	128011	0.00
24/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	48	61	48	61	0.00
24/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	135552	132474	135552	132474	0.00
24/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	602	689	602	689	0.00
24/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	140298	137675	140298	137675	0.00
24/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1798	1955	1798	1955	0.00
24/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	81910	78860	81910	78860	0.00
24/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
24/10/2006	J153 On 31-August-10			jSwap	9.0700	9.0970	0.0524	0.0532	0.00
24/10/2006	J157 On 15-September-15			jSwap	8.8300	8.8520	0.0260	0.0244	0.00
24/10/2006	J186 On 21-December-26			jSwap	8.4200	8.4440	0.0899	0.0925	0.00
24/10/2006	J194 On 28-February-08			jSwap	9.1600	9.1690	0.0230	0.0231	0.00
24/10/2006	J201 On 22-December-14			jSwap	8.8000	8.8230	0.0783	0.0797	0.00
24/10/2006	J203 On 15-September-17			jSwap	8.7600	8.7780	0.0882	0.0892	0.00
24/10/2006	J204 On 21-December-18			jSwap	8.6700	8.6930	0.0899	0.0917	0.00
24/10/2006	J207 On 15-January-20			jSwap	8.6500	8.6790	0.0520	0.0541	0.00
24/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7180	0.0000	0.0000	0.00
24/10/2006	JFRA On 01-February-07			jFra	9.1600	9.1590	0.0223	0.0223	0.00
24/10/2006	JFRA On 07-February-08			jFra	9.2300	9.2550	0.0225	0.0225	0.00
24/10/2006	JFRA On 03-May-07			jFra	9.3700	9.3840	0.0228	0.0229	0.00
24/10/2006	JFRA On 02-August-07			jFra	9.3600	9.3730	0.0228	0.0228	0.00
24/10/2006	JFRA On 02-November-06			jFra	8.8100	8.8080	0.0215	0.0215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	JFRA On 01-November-07			jFra	9.3200	9.3430	0.0244	0.0245	0.00
24/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4053	4056	4053	4056	0.00
24/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	11	12	11	12	0.00
24/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24787	24839	24787	24839	0.00
24/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20555	20553	20555	20553	0.00
24/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4597	4637	4597	4637	0.00
24/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	48	47	48	47	0.00
24/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4649	4681	4649	4681	0.00
24/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	120	118	120	118	0.00
24/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4413	4412	4413	4412	0.00
24/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
24/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4983	5033	4983	5033	0.00
24/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	211	206	211	206	0.00
24/10/2006	JN02 On 01-February-07			jNote	9.2100	9.2330	0.1675	0.1678	0.00
24/10/2006	JN02 On 03-May-07			jNote	9.1900	9.2140	0.1670	0.1675	0.00
24/10/2006	JN02 On 02-August-07			jNote	9.1200	9.1570	0.1659	0.1665	0.00
24/10/2006	JN02 On 02-November-06			jNote	9.1800	9.1920	0.1670	0.1673	0.00
24/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	12449	12723	12449	12723	0.00
24/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8616	8490	8616	8490	0.00
24/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13853	14145	13853	14145	0.00
24/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15037	14802	15037	14802	0.00
24/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	16420	16744	16420	16744	0.00
24/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18732	18437	18732	18437	0.00
24/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35084	35335	35084	35335	0.00
24/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/10/2006	JN05 On 01-February-07			jNote	8.9400	8.9540	0.3564	0.3569	0.00
24/10/2006	JN05 On 03-May-07			jNote	8.9100	8.9210	0.3555	0.3558	0.00
24/10/2006	JN05 On 02-August-07			jNote	8.8600	8.8730	0.3541	0.3543	0.00
24/10/2006	JN05 On 02-November-06			jNote	8.9400	8.9610	0.3567	0.3573	0.00
24/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	5397	5687	5397	5687	0.00
24/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	17963	17488	17963	17488	0.00
24/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	8682	8930	8682	8930	0.00
24/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	22414	22055	22414	22055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	10972	11176	10972	11176	0.00
24/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	26519	26234	26519	26234	0.00
24/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	67428	68227	67428	68227	0.00
24/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/10/2006	JN10 On 01-February-07			jNote	8.7000	8.7190	0.5741	0.5748	0.00
24/10/2006	JN10 On 03-May-07			jNote	8.6800	8.6920	0.5730	0.5736	0.00
24/10/2006	JN10 On 02-August-07			jNote	8.6400	8.6550	0.5715	0.5722	0.00
24/10/2006	JN10 On 02-November-06			jNote	8.7200	8.7310	0.5748	0.5754	0.00
24/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	3518	3806	3518	3806	0.00
24/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	23111	22331	23111	22331	0.00
24/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	6313	6643	6313	6643	0.00
24/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	27712	26971	27712	26971	0.00
24/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	8278	8638	8278	8638	0.00
24/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	32229	31449	32229	31449	0.00
24/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	96674	97603	96674	97603	0.00
24/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/10/2006	JROD On 31-January-07			jRod	8.2600	8.2560	0.0015	0.0015	0.00
24/10/2006	JROD On 28-February-07			jRod	8.5000	8.4830	0.0026	0.0025	0.00
24/10/2006	JROD On 30-March-07			jRod	8.7500	8.7110	0.0038	0.0036	0.00
24/10/2006	JROD On 30-April-07			jRod	8.5500	8.5100	0.0042	0.0039	0.00
24/10/2006	JROD On 31-May-07			jRod	8.7500	8.6930	0.0056	0.0052	0.00
24/10/2006	JROD On 31-October-06			jRod	7.7300	7.7280	0.0005	0.0005	0.00
24/10/2006	JROD On 30-November-06			jRod	8.0000	8.0070	0.0002	0.0002	0.00
24/10/2006	JROD On 29-December-06			jRod	8.3900	8.3970	0.0011	0.0012	0.00
24/10/2006	OTHI On 02-November-06			Index Future	236.3000	236.0730	236.3000	236.0730	15.00
24/10/2006	R153 On 01-February-07			Bond Future	8.6300	8.6420	118.8676	118.8123	0.00
24/10/2006	R153 On 03-May-07			Bond Future	8.5800	8.5980	114.9196	114.8646	0.00
24/10/2006	R153 On 02-August-07			Bond Future	8.5300	8.5440	117.4883	117.4342	0.00
24/10/2006	R153 On 02-November-06			Bond Future	8.6500	8.6750	116.2843	116.1977	503.00
24/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8916	8711	8916	8711	0.00
24/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	11363	11711	11363	11711	0.00
24/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	12588	12363	12588	12363	0.00
24/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	15035	15360	15035	15360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	16748	16509	16748	16509	0.00
24/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	17460	17761	17460	17761	0.00
24/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5124	4717	5124	4717	0.00
24/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1665	2123	1665	2123	0.00
24/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	1611	1487	1611	1487	0.00
24/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	5084	5826	5084	5826	0.00
24/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	8136	7944	8136	7944	0.00
24/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	12217	12579	12217	12579	0.00
24/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	12442	12181	12442	12181	0.00
24/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	8379	8672	8379	8672	0.00
24/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	15647	15383	15647	15383	0.00
24/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	11989	12275	11989	12275	0.00
24/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	19658	19390	19658	19390	0.00
24/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	14692	14965	14692	14965	0.00
24/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	7392	7213	7392	7213	0.00
24/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	13111	13487	13111	13487	0.00
24/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1104	1026	1104	1026	0.00
24/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	6319	7107	6319	7107	0.00
24/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	17725	17399	17725	17399	0.00
24/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	5592	5819	5592	5819	0.00
24/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	16476	16202	16476	16202	0.00
24/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	11298	11574	11298	11574	0.00
24/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	17329	17046	17329	17046	0.00
24/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	10634	10901	10634	10901	0.00
24/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	20429	20154	20429	20154	0.00
24/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	14050	14315	14050	14315	0.00
24/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21218	20936	21218	20936	0.00
24/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	13427	13685	13427	13685	0.00
24/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	12279	11543	12279	11543	0.00
24/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	228	358	228	358	0.00
24/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	84	86	84	86	0.00
24/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14058	14926	14058	14926	101.00
24/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	726	681	726	681	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	7686	8508	7686	8508	0.00
24/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4836	4708	4836	4708	0.00
24/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17137	17563	17137	17563	0.00
24/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2576	2501	2576	2501	0.00
24/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23172	23651	23172	23651	0.00
24/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2	2	2	2	0.00
24/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22820	23686	22820	23686	0.00
24/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1195	1157	1195	1157	0.00
24/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	30164	30679	30164	30679	0.00
24/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31749	32615	31749	32615	0.00
24/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	543	525	543	525	0.00
24/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	37960	38496	37960	38496	0.00
24/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	40766	41632	40766	41632	0.00
24/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	223	215	223	215	0.00
24/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46167	46714	46167	46714	0.00
24/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49872	50738	49872	50738	0.00
24/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	82	79	82	79	0.00
24/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54633	55184	54633	55184	0.00
24/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59067	59933	59067	59933	0.00
24/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	8	8	8	8	0.00
24/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72011	72565	72011	72565	0.00
24/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	27	26	27	26	0.00
24/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	63264	63817	63264	63817	0.00
24/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	23799	23415	23799	23415	0.00
24/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3668	3838	3668	3838	0.00
24/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68351	69218	68351	69218	0.00
24/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77727	78594	77727	78594	0.00

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24/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	20577	19728	20577	19728	0.00
24/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	16	34	16	34	0.00
24/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	20987	20665	20987	20665	0.00
24/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	8250	8478	8250	8478	0.00
24/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	24541	24230	24541	24230	0.00
24/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	11128	11357	11128	11357	0.00
24/10/2006	R157 On 01-February-07			Bond Future	8.4900	8.5120	135.5336	135.3395	0.00
24/10/2006	R157 On 03-May-07			Bond Future	8.4600	8.4850	131.7306	131.5338	0.00
24/10/2006	R157 On 02-August-07			Bond Future	8.4300	8.4540	134.6697	134.4772	0.00
24/10/2006	R157 On 02-November-06			Bond Future	8.5500	8.5400	132.2542	132.3275	6.00
24/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	22693	21816	22693	21816	0.00
24/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	21615	22678	21615	22678	0.00
24/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	32098	31150	32098	31150	0.00
24/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	29077	30097	29077	30097	0.00
24/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	40528	39573	40528	39573	0.00
24/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	35451	36420	35451	36420	0.00
24/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	6399	7120	6399	7120	0.00
24/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	6399	6387	6399	6387	0.00
24/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	19040	18262	19040	18262	150.00
24/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	25173	26336	25173	26336	0.00
24/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	3334	3894	3334	3894	0.00
24/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	10690	10517	10690	10517	0.00
24/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24655	23728	24655	23728	0.00
24/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	19990	21004	19990	21004	0.00
24/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	28824	27800	28824	27800	0.00
24/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	17028	17944	17028	17944	0.00
24/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	39625	38533	39625	38533	0.00
24/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	22675	23552	22675	23552	0.00
24/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	47808	46742	47808	46742	0.00
24/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	29142	30001	29142	30001	0.00
24/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	16210	17044	16210	17044	0.00
24/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1664	1766	1664	1766	0.00
24/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	10751	11563	10751	11563	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
24/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	3450	3530	3450	3530	20.00
24/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6244	5913	6244	5913	250.00
24/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	49254	50863	49254	50863	0.00
24/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	77185	75531	77185	75531	0.00
24/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3522	3808	3522	3808	150.00
24/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	8420	9197	8420	9197	0.00
24/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	4763	4806	4763	4806	0.00
24/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26699	25724	26699	25724	0.00
24/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	18462	19427	18462	19427	0.00
24/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	33302	32183	33302	32183	0.00
24/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	14426	15248	14426	15248	0.00
24/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	41646	40518	41646	40518	0.00
24/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	21245	22086	21245	22086	0.00
24/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	49732	48639	49732	48639	0.00
24/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	27699	28530	27699	28530	0.00
24/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	43720	42557	43720	42557	0.00
24/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	19881	20687	19881	20687	0.00
24/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	38240	36990	38240	36990	0.00
24/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	12852	13526	12852	13526	0.00
24/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	45808	44479	45808	44479	0.00
24/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	9462	10073	9462	10073	0.00
24/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	52525	51227	52525	51227	0.00
24/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	15057	15727	15057	15727	0.00
24/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	32591	33363	32591	33363	0.00
24/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	171	209	171	209	0.00
24/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	60450	59717	60450	59717	171.00
24/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	4704	5351	4704	5351	0.00
24/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	8375	8289	8375	8289	100.00
24/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	14231	13600	14231	13600	0.00
24/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	31284	32593	31284	32593	0.00
24/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	547	745	547	745	0.00
24/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	22784	22249	22784	22249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	18	33	18	33	0.00
24/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	41178	40461	41178	40461	0.00
24/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	8110	7701	8110	7701	0.00
24/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	43634	45166	43634	45166	0.00
24/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4045	3813	4045	3813	0.00
24/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	58389	60098	58389	60098	0.00
24/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	80111	79378	80111	79378	0.00
24/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1948	1828	1948	1828	0.00
24/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	75469	77289	75469	77289	0.00
24/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	100154	99421	100154	99421	0.00
24/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	847	792	847	792	0.00
24/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	93907	95792	93907	95792	0.00
24/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	141418	140685	141418	140685	0.00
24/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	120587	119854	120587	119854	0.00
24/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	49969	50707	49969	50707	0.00
24/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	9	14	9	14	0.00
24/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	67172	67906	67172	67906	0.00
24/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	1	0	1	0.00
24/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	84064	84797	84064	84797	0.00
24/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	331	308	331	308	0.00
24/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	113301	115218	113301	115218	0.00
24/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	59578	58077	59578	58077	0.00
24/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	6082	6522	6082	6522	0.00
24/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	74197	72565	74197	72565	0.00
24/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3865	4172	3865	4172	0.00
24/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	89284	87554	89284	87554	0.00
24/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2422	2633	2422	2633	0.00
24/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	59940	58714	59940	58714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	21249	21947	21249	21947	0.00
24/10/2006	R186 On 01-February-07			Bond Future	8.1900	8.2160	123.8746	123.5221	0.00
24/10/2006	R186 On 03-May-07			Bond Future	8.1600	8.1930	126.6448	126.2934	0.00
24/10/2006	R186 On 02-August-07			Bond Future	8.1400	8.1700	124.1630	123.8014	0.00
24/10/2006	R186 On 02-November-06			Bond Future	8.2000	8.2340	126.4035	126.0612	29.00
24/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	33100	31453	33100	31453	0.00
24/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	31392	33270	31392	33270	0.00
24/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	52804	51010	52804	51010	0.00
24/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	42870	44589	42870	44589	0.00
24/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	63229	61330	63229	61330	0.00
24/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	50646	52362	50646	52362	0.00
24/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	12179	10752	12179	10752	0.00
24/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	6936	8932	6936	8932	0.00
24/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	9073	7971	9073	7971	0.00
24/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	9530	11852	9530	11852	0.00
24/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	22302	21049	22302	21049	0.00
24/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	43664	45936	43664	45936	0.00
24/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	39460	37620	39460	37620	0.00
24/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	26462	28146	26462	28146	0.00
24/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	65003	62947	65003	62947	0.00
24/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	32942	34400	32942	34400	0.00
24/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	15824	14063	15824	14063	0.00
24/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	4921	6584	4921	6584	0.00
24/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	53844	51646	53844	51646	0.00
24/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	18738	20066	18738	20066	0.00
24/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	75176	73053	75176	73053	0.00
24/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	40606	42098	40606	42098	0.00
24/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	34074	31226	34074	31226	0.00
24/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	932	1507	932	1507	0.00
24/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	71570	69388	71570	69388	0.00
24/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	28677	30008	28677	30008	0.00
24/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	78320	76142	78320	76142	0.00
24/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	38348	39785	38348	39785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	81524	79292	81524	79292	0.00
24/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	36187	37571	36187	37571	0.00
24/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	73454	70869	73454	70869	0.00
24/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	11578	12518	11578	12518	0.00
24/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	60123	56769	60123	56769	0.00
24/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	56	125	56	125	0.00
24/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	85536	83114	85536	83114	0.00
24/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	21426	22519	21426	22519	0.00
24/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	94892	92452	94892	92452	0.00
24/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	28466	29641	28466	29641	0.00
24/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	36155	34410	36155	34410	0.00
24/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	28782	30562	28782	30562	0.00
24/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	1826	1613	1826	1613	0.00
24/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	25499	28710	25499	28710	0.00
24/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	12240	11444	12240	11444	0.00
24/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	63383	66112	63383	66112	0.00
24/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	71	70	71	70	0.00
24/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	53723	57145	53723	57145	0.00
24/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	5763	5331	5763	5331	0.00
24/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	87779	90872	87779	90872	0.00
24/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
24/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	84738	88162	84738	88162	0.00
24/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	2548	2339	2548	2339	0.00
24/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	116575	119890	116575	119890	0.00
24/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	116981	120404	116981	120404	0.00
24/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	986	898	986	898	0.00
24/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	148212	151649	148212	151649	0.00
24/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	150430	153854	150430	153854	0.00
24/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	331	299	331	299	0.00
24/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	181996	185490	181996	185490	0.00
24/10/2006	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
24/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	185141	188564	185141	188564	0.00
24/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	86058	82639	86058	82639	0.00
24/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	2	6	2	6	0.00
24/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	221168	224592	221168	224592	0.00
24/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	95	85	95	85	0.00
24/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	217495	221010	217495	221010	0.00
24/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	94784	91902	94784	91902	0.00
24/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	7060	7703	7060	7703	0.00
24/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	68250	66130	68250	66130	0.00
24/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	30754	32148	30754	32148	0.00
24/10/2006	R194 On 01-February-07			Bond Future	9.0300	9.0430	105.3371	105.3281	0.00
24/10/2006	R194 On 03-May-07			Bond Future	9.0100	9.0150	102.6124	102.6046	0.00
24/10/2006	R194 On 02-August-07			Bond Future	8.9400	8.9540	104.9056	104.8996	0.00
24/10/2006	R194 On 02-November-06			Bond Future	9.0000	9.0020	103.0709	103.0624	0.00
24/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2284	2267	2284	2267	0.00
24/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5126	5199	5126	5199	0.00
24/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4719	4692	4719	4692	0.00
24/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4758	4809	4758	4809	0.00
24/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5905	5885	5905	5885	0.00
24/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5867	5907	5867	5907	0.00
24/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	45	55	45	55	0.00
24/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4902	4998	4902	4998	0.00
24/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4529	4504	4529	4504	0.00
24/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4955	5007	4955	5007	0.00
24/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5378	5360	5378	5360	0.00
24/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6429	6471	6429	6471	0.00
24/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3819	3798	3819	3798	0.00
24/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5797	5853	5797	5853	0.00
24/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4914	4886	4914	4886	0.00
24/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4565	4615	4565	4615	0.00
24/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6179	6159	6179	6159	0.00
24/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5598	5637	5598	5637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6041	6021	6041	6021	0.00
24/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5731	5771	5731	5771	0.00
24/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1891	1877	1891	1877	0.00
24/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5738	5813	5738	5813	0.00
24/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5741	5710	5741	5710	0.00
24/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3846	3892	3846	3892	0.00
24/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2082	2067	2082	2067	0.00
24/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5426	5500	5426	5500	0.00
24/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1387	1377	1387	1377	0.00
24/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6742	6822	6742	6822	0.00
24/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	13	17	13	17	0.00
24/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6104	6194	6104	6194	0.00
24/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	25	31	25	31	0.00
24/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5499	5591	5499	5591	0.00
24/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	762	757	762	757	0.00
24/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8638	8723	8638	8723	0.00
24/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	9188	9274	9188	9274	0.00
24/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12297	12383	12297	12383	0.00
24/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	369	368	369	368	0.00
24/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10776	10864	10776	10864	0.00
24/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15420	15506	15420	15506	0.00
24/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	154	153	154	153	0.00
24/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13101	13190	13101	13190	0.00
24/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	67	67	67	67	0.00
24/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15564	15654	15564	15654	0.00
24/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18557	18642	18557	18642	0.00
24/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	27	27	27	27	0.00
24/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	18082	18172	18082	18172	0.00
24/10/2006	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
24/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21706	21792	21706	21792	0.00
24/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	10	10	10	10	0.00
24/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20634	20724	20634	20724	0.00
24/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24870	24956	24870	24956	0.00
24/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	3	3	3	0.00
24/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	23206	23296	23206	23296	0.00
24/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	28047	28133	28047	28133	0.00
24/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37661	37747	37661	37747	0.00
24/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34443	34528	34443	34528	0.00
24/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	31238	31324	31238	31324	0.00
24/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30996	31085	30996	31085	0.00
24/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28388	28478	28388	28478	0.00
24/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
24/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25791	25881	25791	25881	0.00
24/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6752	6730	6752	6730	0.00
24/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5085	5123	5085	5123	0.00
24/10/2006	R201 On 01-February-07			Bond Future	8.4700	8.4980	102.6861	102.5375	0.00
24/10/2006	R201 On 03-May-07			Bond Future	8.4500	8.4720	104.9895	104.8384	0.00
24/10/2006	R201 On 02-August-07			Bond Future	8.4200	8.4450	102.9083	102.7552	0.00
24/10/2006	R201 On 02-November-06			Bond Future	8.4900	8.5150	104.8099	104.6640	26.00
24/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	17930	17248	17930	17248	0.00
24/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	16330	17134	16330	17134	0.00
24/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	26372	25641	26372	25641	0.00
24/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	23299	24078	23299	24078	0.00
24/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	31840	31073	31840	31073	0.00
24/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	27309	28074	27309	28074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	5391	4939	5391	4939	0.00
24/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	4807	5814	4807	5814	0.00
24/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	22841	22044	22841	22044	0.00
24/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	12726	13414	12726	13414	0.00
24/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	32391	31552	32391	31552	0.00
24/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	18242	18913	18242	18913	0.00
24/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	37671	36815	37671	36815	0.00
24/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	22327	23002	22327	23002	0.00
24/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	11071	10213	11071	10213	0.00
24/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	1782	2382	1782	2382	0.00
24/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	19500	18779	19500	18779	0.00
24/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	15051	15816	15051	15816	0.00
24/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	7049	6464	7049	6464	0.00
24/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	3552	4427	3552	4427	0.00
24/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	21138	20378	21138	20378	0.00
24/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	13851	14577	13851	14577	0.00
24/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	8951	8228	8951	8228	0.00
24/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	2553	3289	2553	3289	0.00
24/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26436	25564	26436	25564	0.00
24/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	10694	11308	10694	11308	0.00
24/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	34004	33138	34004	33138	0.00
24/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	17110	17755	17110	17755	0.00
24/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	39214	38335	39214	38335	0.00
24/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	21189	21842	21189	21842	0.00
24/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	15834	14737	15834	14737	0.00
24/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	794	1156	794	1156	0.00
24/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	35659	34767	35659	34767	0.00
24/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	16029	16648	16029	16648	0.00
24/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	40790	39889	40790	39889	0.00
24/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	20094	20725	20094	20725	0.00
24/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	36532	35497	36532	35497	0.00
24/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	6900	7350	6900	7350	0.00
24/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	42675	41681	42675	41681	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	12200	12716	12200	12716	0.00
24/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	29299	27902	29299	27902	0.00
24/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	68	129	68	129	0.00
24/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	11197	10709	11197	10709	0.00
24/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	23996	24994	23996	24994	0.00
24/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	818	774	818	774	0.00
24/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	14960	16374	14960	16374	0.00
24/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	39	42	39	42	0.00
24/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	29180	30642	29180	30642	0.00
24/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6289	5976	6289	5976	0.00
24/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	33748	34921	33748	34921	0.00
24/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3118	2942	3118	2942	0.00
24/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	45506	46816	45506	46816	0.00
24/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
24/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	44422	45881	44422	45881	0.00
24/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	59988	61447	59988	61447	0.00
24/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1478	1388	1478	1388	0.00
24/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	59066	60462	59066	60462	0.00
24/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	75848	77306	75848	77306	0.00
24/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	631	590	631	590	0.00
24/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	73698	75143	73698	75143	0.00
24/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	241	225	241	225	0.00
24/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	89071	90540	89071	90540	0.00
24/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	92006	93464	92006	93464	0.00
24/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	108469	109927	108469	109927	0.00
24/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	43168	41715	43168	41715	0.00
24/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	3	8	3	8	0.00
24/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	82	76	82	76	0.00
24/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	104965	106445	104965	106445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	47635	46468	47635	46468	0.00
24/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	4359	4678	4359	4678	0.00
24/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	47412	46426	47412	46426	0.00
24/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	16121	16666	16121	16666	0.00
24/10/2006	R203 On 01-February-07			Bond Future	8.3900	8.4210	102.2974	102.0841	0.00
24/10/2006	R203 On 03-May-07			Bond Future	8.3600	8.3960	100.4137	100.1963	0.00
24/10/2006	R203 On 02-August-07			Bond Future	8.3400	8.3690	102.6568	102.4355	0.00
24/10/2006	R203 On 02-November-06			Bond Future	8.4100	8.4350	100.1008	99.8917	0.00
24/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	19082	17929	19082	17929	0.00
24/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	11542	12521	11542	12521	0.00
24/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	25274	24080	25274	24080	0.00
24/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	16077	17057	16077	17057	0.00
24/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	31083	29857	31083	29857	0.00
24/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	20147	21134	20147	21134	0.00
24/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	8519	7295	8519	7295	0.00
24/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1917	2784	1917	2784	0.00
24/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10778	10007	10778	10007	0.00
24/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	20485	21847	20485	21847	0.00
24/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1003	826	1003	826	0.00
24/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	11902	13816	11902	13816	0.00
24/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	23205	21900	23205	21900	0.00
24/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	8876	9704	8876	9704	0.00
24/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	14101	12430	14101	12430	0.00
24/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	613	1033	613	1033	0.00
24/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	21089	19859	21089	19859	0.00
24/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	10147	11050	10147	11050	0.00
24/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	11174	9708	11174	9708	0.00
24/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1121	1746	1121	1746	0.00
24/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	33433	32018	33433	32018	0.00
24/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	10914	11674	10914	11674	0.00
24/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	17219	15391	17219	15391	0.00
24/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	312	575	312	575	0.00
24/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	30157	28641	30157	28641	0.00

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24/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	5762	6378	5762	6378	0.00
24/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	38920	37514	38920	37514	0.00
24/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	14861	15669	14861	15669	0.00
24/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	23762	21753	23762	21753	0.00
24/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	65	147	65	147	0.00
24/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	35653	34186	35653	34186	0.00
24/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	9842	10549	9842	10549	0.00
24/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	41020	39571	41020	39571	0.00
24/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	13716	14481	13716	14481	0.00
24/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	37940	36422	37940	36422	0.00
24/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	8851	9507	8851	9507	0.00
24/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	43173	41682	43173	41682	0.00
24/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	12639	13361	12639	13361	0.00
24/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	25425	24047	25425	24047	0.00
24/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	7726	8480	7726	8480	0.00
24/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	43387	41588	43387	41588	0.00
24/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2518	2853	2518	2853	0.00
24/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5332	4889	5332	4889	0.00
24/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	32690	34379	32690	34379	0.00
24/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	21	19	21	19	0.00
24/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	28836	30925	28836	30925	0.00
24/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2271	2056	2271	2056	0.00
24/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	47692	49609	47692	49609	0.00
24/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	47159	49250	47159	49250	0.00
24/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	820	733	820	733	0.00
24/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	64728	66774	64728	66774	0.00
24/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	65942	68033	65942	68033	0.00
24/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	248	219	248	219	0.00
24/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	83077	85181	83077	85181	0.00
24/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	85175	87266	85175	87266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	104871	106962	104871	106962	0.00
24/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	145700	147791	145700	147791	0.00
24/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	125041	127133	125041	127133	0.00
24/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
24/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	142324	144456	142324	144456	0.00
24/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	13	11	13	11	0.00
24/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	122037	124168	122037	124168	0.00
24/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	62	54	62	54	0.00
24/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	102260	104385	102260	104385	0.00
24/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	47686	45984	47686	45984	0.00
24/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	5630	6102	5630	6102	0.00
24/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	52273	50624	52273	50624	0.00
24/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	8958	9523	8958	9523	0.00
24/10/2006	R204 On 01-February-07			Bond Future	8.3700	8.3980	98.2450	98.0629	0.00
24/10/2006	R204 On 03-May-07			Bond Future	8.3500	8.3760	100.4536	100.2588	0.00
24/10/2006	R204 On 02-August-07			Bond Future	8.3300	8.3530	98.6520	98.4522	0.00
24/10/2006	R204 On 02-November-06			Bond Future	8.3900	8.4150	100.0915	99.9075	0.00
24/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	26816	25884	26816	25884	0.00
24/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	17611	18500	17611	18500	0.00
24/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	37557	36539	37557	36539	0.00
24/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	26732	27662	26732	27662	0.00
24/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	44493	43427	44493	43427	0.00
24/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	32091	33023	32091	33023	0.00
24/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	11118	10186	11118	10186	0.00
24/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3058	3966	3058	3966	0.00
24/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17361	16669	17361	16669	0.00
24/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	26389	27519	26389	27519	0.00
24/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	2327	2143	2327	2143	0.00
24/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	12719	14374	12719	14374	0.00
24/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	31231	30206	31231	30206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	14859	15656	14859	15656	0.00
24/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	16724	15458	16724	15458	0.00
24/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	1414	1988	1414	1988	0.00
24/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	28985	28006	28985	28006	0.00
24/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	16188	17030	16188	17030	0.00
24/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	13805	12700	13805	12700	0.00
24/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	2111	2845	2111	2845	0.00
24/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	38390	37234	38390	37234	0.00
24/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	11404	12070	11404	12070	0.00
24/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	45633	44478	45633	44478	0.00
24/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	20718	21510	20718	21510	0.00
24/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	52311	51128	52311	51128	0.00
24/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	25992	26807	25992	26807	0.00
24/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	26400	24784	26400	24784	0.00
24/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	354	578	354	578	0.00
24/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	47778	46589	47778	46589	0.00
24/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	19384	20143	19384	20143	0.00
24/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	54367	53155	54367	53155	0.00
24/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	24610	25397	24610	25397	0.00
24/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	49971	48749	49971	48749	0.00
24/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	18115	18841	18115	18841	0.00
24/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	56461	55221	56461	55221	0.00
24/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	23284	24043	23284	24043	0.00
24/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	33549	32480	33549	32480	0.00
24/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	13622	14374	13622	14374	0.00
24/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	19825	18420	19825	18420	0.00
24/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	918	1353	918	1353	0.00
24/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	51623	50283	51623	50283	0.00
24/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	7299	7780	7299	7780	0.00
24/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	43599	41785	43599	41785	0.00
24/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	21	47	21	47	0.00
24/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	162	163	162	163	0.00
24/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29487	31327	29487	31327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10172	9709	10172	9709	0.00
24/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	37902	39260	37902	39260	0.00
24/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5273	5000	5273	5000	0.00
24/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	52185	53733	52185	53733	0.00
24/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3	3	3	3	0.00
24/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	48754	50595	48754	50595	0.00
24/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	2604	2458	2604	2458	0.00
24/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	69192	70867	69192	70867	0.00
24/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	68688	70528	68688	70528	0.00
24/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	89149	90989	89149	90989	0.00
24/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1157	1088	1157	1088	0.00
24/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	87930	89683	87930	89683	0.00
24/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	110149	111989	110149	111989	0.00
24/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	460	431	460	431	0.00
24/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	107941	109734	107941	109734	0.00
24/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	153834	155674	153834	155674	0.00
24/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	131705	133545	131705	133545	0.00
24/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	50	47	50	47	0.00
24/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	150582	152400	150582	152400	0.00
24/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	162	152	162	152	0.00
24/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	128892	130702	128892	130702	0.00
24/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	59190	57841	59190	57841	0.00
24/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	13656	14255	13656	14255	0.00
24/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	65204	63855	65204	63855	0.00
24/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	18509	19159	18509	19159	0.00
24/10/2006	R207 On 01-February-07			Bond Future	8.3100	8.3360	92.1251	91.9332	0.00
24/10/2006	R207 On 03-May-07			Bond Future	8.2900	8.3150	94.1913	93.9935	0.00
24/10/2006	R207 On 02-August-07			Bond Future	8.2700	8.2920	92.6494	92.4533	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R207 On 02-November-06			Bond Future	8.3300	8.3540	93.7100	93.5240	0.00
24/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	14361	13565	14361	13565	0.00
24/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	18810	19934	18810	19934	0.00
24/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	31550	30402	31550	30402	0.00
24/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	16177	17006	16177	17006	0.00
24/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	36785	35645	36785	35645	0.00
24/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	19902	20723	19902	20723	0.00
24/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	10698	9551	10698	9551	0.00
24/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	1745	2458	1745	2458	0.00
24/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2623	2299	2623	2299	0.00
24/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	8534	10070	8534	10070	0.00
24/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	22003	20934	22003	20934	0.00
24/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	11734	12584	11734	12584	0.00
24/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	26523	25321	26523	25321	0.00
24/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	9014	9731	9014	9731	0.00
24/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	16827	15311	16827	15311	0.00
24/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	564	908	564	908	0.00
24/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	24208	23072	24208	23072	0.00
24/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	10309	11092	10309	11092	0.00
24/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	13641	12293	13641	12293	0.00
24/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1023	1534	1023	1534	0.00
24/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	31460	30133	31460	30133	0.00
24/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	6790	7382	6790	7382	0.00
24/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	40630	39295	40630	39295	0.00
24/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	11071	11714	11071	11714	0.00
24/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	45514	44219	45514	44219	0.00
24/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	14589	15256	14589	15256	0.00
24/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	23633	21901	23633	21901	0.00
24/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	141	268	141	268	0.00
24/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	36766	35325	36766	35325	0.00
24/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	5013	5490	5013	5490	0.00
24/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	30669	28845	30669	28845	0.00
24/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	27	62	27	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	43068	41690	43068	41690	0.00
24/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	10010	10609	10010	10609	0.00
24/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	47835	46503	47835	46503	0.00
24/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	13446	14076	13446	14076	0.00
24/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	45568	44148	45568	44148	0.00
24/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	9029	9586	9029	9586	0.00
24/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	50207	48840	50207	48840	0.00
24/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	12372	12966	12372	12966	0.00
24/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	28942	27676	28942	27676	0.00
24/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	7843	8496	7843	8496	0.00
24/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	20179	18536	20179	18536	0.00
24/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	291	508	291	508	0.00
24/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7534	7050	7534	7050	0.00
24/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	30840	32275	30840	32275	0.00
24/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	121	115	121	115	0.00
24/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	25082	26935	25082	26935	0.00
24/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3435	3185	3435	3185	0.00
24/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	46122	47790	46122	47790	0.00
24/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	1	1	1	0.00
24/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	44549	46409	44549	46409	0.00
24/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1340	1231	1340	1231	0.00
24/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	63948	65758	63948	65758	0.00
24/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	64691	66550	64691	66550	0.00
24/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	85405	87265	85405	87265	0.00
24/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	441	402	441	402	0.00
24/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	83527	85407	83527	85407	0.00
24/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	121	109	121	109	0.00
24/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	104261	106169	104261	106169	0.00
24/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	106710	108570	106710	108570	0.00
24/10/2006	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
24/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	128625	130485	128625	130485	0.00
24/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	48177	46318	48177	46318	0.00
24/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	1	0	1	0.00
24/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	27	25	27	25	0.00
24/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	125815	127731	125815	127731	0.00
24/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	51271	49604	51271	49604	0.00
24/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	2141	2393	2141	2393	0.00
24/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	5	5	5	0.00
24/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	148052	149971	148052	149971	0.00
24/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	56109	54536	56109	54536	0.00
24/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	5832	6237	5832	6237	0.00
24/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	60163	58664	60163	58664	0.00
24/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	8723	9185	8723	9185	0.00
24/10/2006	TRTI On 02-November-06			Index Future	235.4300	235.1260	235.4250	235.1260	500.00
25/10/2006	CRDI On 02-November-06			Index Future	103.1000	102.8940	103.0990	102.8940	10.00
25/10/2006	GOVI On 01-February-07			jGovi	243.9800	243.1040	243.9750	243.1040	0.00
25/10/2006	GOVI On 03-May-07			jGovi	249.3800	248.4950	249.3810	248.4950	0.00
25/10/2006	GOVI On 02-August-07			jGovi	255.3300	254.3500	255.3340	254.3500	0.00
25/10/2006	GOVI On 02-November-06			jGovi	239.0500	238.1910	239.0490	238.1910	672.00
25/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	139775	131088	139775	131088	0.00
25/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	25	48	25	48	0.00
25/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	144230	135552	144230	135552	0.00
25/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	420	602	420	602	0.00
25/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	149696	140298	149696	140298	0.00
25/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	1356	1798	1356	1798	0.00
25/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	90490	81910	90490	81910	0.00
25/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
25/10/2006	J153 On 31-August-10			jSwap	9.0300	9.0730	0.0509	0.0524	0.00
25/10/2006	J157 On 15-September-15			jSwap	8.7600	8.8270	0.0305	0.0260	0.00
25/10/2006	J186 On 21-December-26			jSwap	8.3300	8.4160	0.0815	0.0899	0.00
25/10/2006	J194 On 28-February-08			jSwap	9.1500	9.1580	0.0229	0.0230	0.00
25/10/2006	J201 On 22-December-14			jSwap	8.7300	8.7990	0.0746	0.0783	0.00
25/10/2006	J203 On 15-September-17			jSwap	8.6900	8.7620	0.0831	0.0882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	J204 On 21-December-18			jSwap	8.5900	8.6690	0.0838	0.0899	0.00
25/10/2006	J207 On 15-January-20			jSwap	8.5600	8.6510	0.0452	0.0520	0.00
25/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
25/10/2006	JFRA On 01-February-07			jFra	9.1500	9.1580	0.0223	0.0223	0.00
25/10/2006	JFRA On 07-February-08			jFra	9.2200	9.2330	0.0225	0.0225	0.00
25/10/2006	JFRA On 03-May-07			jFra	9.3600	9.3670	0.0228	0.0228	0.00
25/10/2006	JFRA On 02-August-07			jFra	9.3500	9.3590	0.0228	0.0228	0.00
25/10/2006	JFRA On 02-November-06			jFra	8.8000	8.8090	0.0215	0.0215	0.00
25/10/2006	JFRA On 01-November-07			jFra	9.3100	9.3220	0.0244	0.0244	0.00
25/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4036	4053	4036	4053	0.00
25/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	11	11	11	11	0.00
25/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24752	24787	24752	24787	0.00
25/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20541	20555	20541	20555	0.00
25/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4575	4597	4575	4597	0.00
25/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	49	48	49	48	0.00
25/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4617	4649	4617	4649	0.00
25/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	122	120	122	120	0.00
25/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4394	4413	4394	4413	0.00
25/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
25/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4957	4983	4957	4983	0.00
25/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	213	211	213	211	0.00
25/10/2006	JN02 On 01-February-07			jNote	9.1900	9.2110	0.1671	0.1675	0.00
25/10/2006	JN02 On 03-May-07			jNote	9.1600	9.1850	0.1665	0.1670	0.00
25/10/2006	JN02 On 02-August-07			jNote	9.0900	9.1230	0.1653	0.1659	0.00
25/10/2006	JN02 On 02-November-06			jNote	9.1700	9.1780	0.1668	0.1670	0.00
25/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	12218	12449	12218	12449	0.00
25/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8711	8616	8711	8616	0.00
25/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	13572	13853	13572	13853	0.00
25/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15265	15037	15265	15037	0.00
25/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	16066	16420	16066	16420	0.00
25/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19070	18732	19070	18732	0.00
25/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	34887	35084	34887	35084	0.00
25/10/2006	JN02 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
25/10/2006	JN05 On 01-February-07			jNote	8.8800	8.9350	0.3545	0.3564	0.00
25/10/2006	JN05 On 03-May-07			jNote	8.8400	8.9060	0.3533	0.3555	0.00
25/10/2006	JN05 On 02-August-07			jNote	8.8000	8.8610	0.3519	0.3541	0.00
25/10/2006	JN05 On 02-November-06			jNote	8.8900	8.9400	0.3550	0.3567	0.00
25/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	4684	5397	4684	5397	0.00
25/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	19498	17963	19498	17963	0.00
25/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	7803	8682	7803	8682	0.00
25/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	24067	22414	24067	22414	0.00
25/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	10029	10972	10029	10972	0.00
25/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	28236	26519	28236	26519	0.00
25/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	65448	67428	65448	67428	0.00
25/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
25/10/2006	JN10 On 01-February-07			jNote	8.6300	8.7030	0.5707	0.5741	0.00
25/10/2006	JN10 On 03-May-07			jNote	8.6000	8.6760	0.5693	0.5730	0.00
25/10/2006	JN10 On 02-August-07			jNote	8.5500	8.6380	0.5676	0.5715	0.00
25/10/2006	JN10 On 02-November-06			jNote	8.6500	8.7160	0.5716	0.5748	0.00
25/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2500	3518	2500	3518	0.00
25/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	27038	23111	27038	23111	0.00
25/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	4961	6313	4961	6313	0.00
25/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	31651	27712	31651	27712	0.00
25/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	6747	8278	6747	8278	0.00
25/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	36343	32229	36343	32229	0.00
25/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	92282	96674	92282	96674	0.00
25/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
25/10/2006	JROD On 31-January-07			jRod	8.2500	8.2570	0.0015	0.0015	0.00
25/10/2006	JROD On 28-February-07			jRod	8.5000	8.4990	0.0026	0.0026	0.00
25/10/2006	JROD On 30-March-07			jRod	8.7600	8.7480	0.0039	0.0038	0.00
25/10/2006	JROD On 30-April-07			jRod	8.5600	8.5490	0.0043	0.0042	0.00
25/10/2006	JROD On 31-May-07			jRod	8.7600	8.7450	0.0057	0.0056	0.00
25/10/2006	JROD On 31-October-06			jRod	7.7300	7.7260	0.0005	0.0005	0.00
25/10/2006	JROD On 30-November-06			jRod	7.9900	7.9980	0.0002	0.0002	0.00
25/10/2006	JROD On 29-December-06			jRod	8.3700	8.3860	0.0011	0.0011	0.00
25/10/2006	OTHI On 02-November-06			Index Future	236.8300	236.3000	236.8340	236.3000	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R153 On 01-February-07			Bond Future	8.6700	8.6250	118.7374	118.8676	0.00
25/10/2006	R153 On 03-May-07			Bond Future	8.5300	8.5800	115.0602	114.9196	0.00
25/10/2006	R153 On 02-August-07			Bond Future	8.4800	8.5250	117.6221	117.4883	0.00
25/10/2006	R153 On 02-November-06			Bond Future	8.6100	8.6500	116.4231	116.2843	503.00
25/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	8273	8916	8273	8916	0.00
25/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12022	11363	12022	11363	0.00
25/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	13236	12588	13236	12588	0.00
25/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	14276	15035	14276	15035	0.00
25/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	17396	16748	17396	16748	0.00
25/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	16770	17460	16770	17460	0.00
25/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	1942	1611	1942	1611	0.00
25/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	4027	5084	4027	5084	0.00
25/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	5959	5124	5959	5124	0.00
25/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1111	1665	1111	1665	0.00
25/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	7527	8136	7527	8136	0.00
25/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	12911	12217	12911	12217	0.00
25/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	11666	12442	11666	12442	0.00
25/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	8905	8379	8905	8379	0.00
25/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	16394	15647	16394	15647	0.00
25/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	11330	11989	11330	11989	0.00
25/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	20377	19658	20377	19658	0.00
25/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	14073	14692	14073	14692	0.00
25/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	6818	7392	6818	7392	0.00
25/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	13840	13111	13840	13111	0.00
25/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	1337	1104	1337	1104	0.00
25/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	5164	6319	5164	6319	0.00
25/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	16802	17725	16802	17725	0.00
25/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	5971	5592	5971	5592	0.00
25/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	17247	16476	17247	16476	0.00
25/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	10663	11298	10663	11298	0.00
25/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	18125	17329	18125	17329	0.00
25/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	10024	10634	10024	10634	0.00
25/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	21166	20429	21166	20429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	13448	14050	13448	14050	0.00
25/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	21972	21218	21972	21218	0.00
25/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	12843	13427	12843	13427	0.00
25/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	13550	12279	13550	12279	0.00
25/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	111	228	111	228	0.00
25/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	99	84	99	84	0.00
25/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	12685	14058	12685	14058	101.00
25/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	881	726	881	726	0.00
25/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	6453	7686	6453	7686	0.00
25/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	4400	4836	4400	4836	0.00
25/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18004	17137	18004	17137	0.00
25/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2297	2576	2297	2576	0.00
25/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24196	23172	24196	23172	0.00
25/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2	2	2	2	0.00
25/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	21432	22820	21432	22820	0.00
25/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1041	1195	1041	1195	0.00
25/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31311	30164	31311	30164	0.00
25/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30361	31749	30361	31749	0.00
25/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	463	543	463	543	0.00
25/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39182	37960	39182	37960	0.00
25/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39378	40766	39378	40766	0.00
25/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	185	223	185	223	0.00
25/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47432	46167	47432	46167	0.00
25/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48484	49872	48484	49872	0.00
25/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	67	82	67	82	0.00
25/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55920	54633	55920	54633	0.00
25/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	57679	59067	57679	59067	0.00
25/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	6	8	6	8	0.00
25/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	73312	72011	73312	72011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	21	27	21	27	0.00
25/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64560	63264	64560	63264	0.00
25/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	22759	23799	22759	23799	0.00
25/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	3930	3668	3930	3668	0.00
25/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	66964	68351	66964	68351	0.00
25/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	76340	77727	76340	77727	0.00
25/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21953	20577	21953	20577	0.00
25/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	5	16	5	16	0.00
25/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	21880	20987	21880	20987	0.00
25/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	7736	8250	7736	8250	0.00
25/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	25364	24541	25364	24541	0.00
25/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	10612	11128	10612	11128	0.00
25/10/2006	R157 On 01-February-07			Bond Future	8.4300	8.4850	135.9661	135.5336	0.00
25/10/2006	R157 On 03-May-07			Bond Future	8.3600	8.4570	132.4156	131.7306	0.00
25/10/2006	R157 On 02-August-07			Bond Future	8.3300	8.4260	135.3669	134.6697	0.00
25/10/2006	R157 On 02-November-06			Bond Future	8.4200	8.5500	133.2486	132.2542	6.00
25/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	24881	22693	24881	22693	0.00
25/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	19477	21615	19477	21615	0.00
25/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	35751	32098	35751	32098	0.00
25/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	25880	29077	25880	29077	0.00
25/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	44294	40528	44294	40528	0.00
25/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	32245	35451	32245	35451	0.00
25/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	12283	6399	12283	6399	0.00
25/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	2339	6399	2339	6399	0.00
25/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	21003	19040	21003	19040	150.00
25/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	22811	25173	22811	25173	0.00
25/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	7388	3334	7388	3334	0.00
25/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	4800	10690	4800	10690	0.00
25/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	26953	24655	26953	24655	0.00
25/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	17963	19990	17963	19990	0.00
25/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31337	28824	31337	28824	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	15215	17028	15215	17028	0.00
25/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	43771	39625	43771	39625	0.00
25/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	19971	22675	19971	22675	0.00
25/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	51969	47808	51969	47808	0.00
25/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	26331	29142	26331	29142	0.00
25/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	24861	16210	24861	16210	0.00
25/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	371	1664	371	1664	0.00
25/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	18242	10751	18242	10751	20.00
25/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	997	3450	997	3450	20.00
25/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	7142	6244	7142	6244	250.00
25/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	45827	49254	45827	49254	0.00
25/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	80997	77185	80997	77185	0.00
25/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	3009	3522	3009	3522	150.00
25/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	15154	8420	15154	8420	0.00
25/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	1553	4763	1553	4763	0.00
25/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29106	26699	29106	26699	0.00
25/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	16543	18462	16543	18462	0.00
25/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36019	33302	36019	33302	0.00
25/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	12818	14426	12818	14426	0.00
25/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	45911	41646	45911	41646	0.00
25/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	18661	21245	18661	21245	0.00
25/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	53989	49732	53989	49732	0.00
25/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	24984	27699	24984	27699	0.00
25/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	48103	43720	48103	43720	0.00
25/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	17415	19881	17415	19881	0.00
25/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	43059	38240	43059	38240	0.00
25/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	10698	12852	10698	12852	0.00
25/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48970	45808	48970	45808	0.00
25/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	8299	9462	8299	9462	0.00
25/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	57358	52525	57358	52525	0.00
25/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	13041	15057	13041	15057	0.00
25/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42383	32591	42383	32591	0.00
25/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	19	171	19	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1	0	1	0	0.00
25/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	50506	60450	50506	60450	171.00
25/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	9678	4704	9678	4704	0.00
25/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3405	8375	3405	8375	100.00
25/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15855	14231	15855	14231	0.00
25/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	28582	31284	28582	31284	0.00
25/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	1686	547	1686	547	0.00
25/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	13979	22784	13979	22784	0.00
25/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	83	18	83	18	0.00
25/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	31300	41178	31300	41178	0.00
25/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9201	8110	9201	8110	0.00
25/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	40399	43634	40399	43634	0.00
25/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4688	4045	4688	4045	0.00
25/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	54707	58389	54707	58389	0.00
25/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	70167	80111	70167	80111	0.00
25/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2298	1948	2298	1948	0.00
25/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	71493	75469	71493	75469	0.00
25/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	90210	100154	90210	100154	0.00
25/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1017	847	1017	847	0.00
25/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	89751	93907	89751	93907	0.00
25/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	131474	141418	131474	141418	0.00
25/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	110643	120587	110643	120587	0.00
25/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	59904	49969	59904	49969	0.00
25/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	9	0	9	0.00
25/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	77116	67172	77116	67172	0.00
25/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	94008	84064	94008	84064	0.00
25/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	404	331	404	331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	109049	113301	109049	113301	0.00
25/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	63090	59578	63090	59578	0.00
25/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	5269	6082	5269	6082	0.00
25/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77967	74197	77967	74197	0.00
25/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3309	3865	3309	3865	0.00
25/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	93238	89284	93238	89284	0.00
25/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2050	2422	2050	2422	0.00
25/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	64662	59940	64662	59940	0.00
25/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	18998	21249	18998	21249	0.00
25/10/2006	R186 On 01-February-07			Bond Future	8.0700	8.1850	125.2191	123.8746	0.00
25/10/2006	R186 On 03-May-07			Bond Future	8.0400	8.1620	128.0196	126.6448	0.00
25/10/2006	R186 On 02-August-07			Bond Future	8.0200	8.1380	125.5678	124.1630	0.00
25/10/2006	R186 On 02-November-06			Bond Future	8.0900	8.2040	127.7295	126.4035	29.00
25/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	40392	33100	40392	33100	0.00
25/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	25239	31392	25239	31392	0.00
25/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	60577	52804	60577	52804	0.00
25/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	36895	42870	36895	42870	0.00
25/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	71240	63229	71240	63229	0.00
25/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	44607	50646	44607	50646	0.00
25/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	16655	9073	16655	9073	0.00
25/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	3852	9530	3852	9530	0.00
25/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	21004	12179	21004	12179	0.00
25/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	2501	6936	2501	6936	0.00
25/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	28059	22302	28059	22302	0.00
25/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	35977	43664	35977	43664	0.00
25/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	47477	39460	47477	39460	0.00
25/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	21034	26462	21034	26462	0.00
25/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	73770	65003	73770	65003	0.00
25/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	27961	32942	27961	32942	0.00
25/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	25741	15824	25741	15824	0.00
25/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	1578	4921	1578	4921	0.00
25/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	63147	53844	63147	53844	0.00
25/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	14597	18738	14597	18738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	84037	75176	84037	75176	0.00
25/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	35418	40606	35418	40606	0.00
25/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	46580	34074	46580	34074	0.00
25/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	178	932	178	932	0.00
25/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	80809	71570	80809	71570	0.00
25/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	24168	28677	24168	28677	0.00
25/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	87386	78320	87386	78320	0.00
25/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	33365	38348	33365	38348	0.00
25/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	90792	81524	90792	81524	0.00
25/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	31406	36187	31406	36187	0.00
25/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	84085	73454	84085	73454	0.00
25/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	8764	11578	8764	11578	0.00
25/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	73332	60123	73332	60123	0.00
25/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	5	56	5	56	0.00
25/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	95650	85536	95650	85536	0.00
25/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	17793	21426	17793	21426	0.00
25/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	104928	94892	104928	94892	0.00
25/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	24453	28466	24453	28466	0.00
25/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	43816	36155	43816	36155	0.00
25/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	22999	28782	22999	28782	0.00
25/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	4483	1826	4483	1826	0.00
25/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	14897	25499	14897	25499	0.00
25/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	16102	12240	16102	12240	0.00
25/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	53800	63383	53800	63383	0.00
25/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	259	71	259	71	0.00
25/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	40650	53723	40650	53723	0.00
25/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8000	5763	8000	5763	0.00
25/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	76571	87779	76571	87779	0.00
25/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	2	0	2	0	0.00
25/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	71480	84738	71480	84738	0.00
25/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3707	2548	3707	2548	0.00
25/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	104289	116575	104289	116575	0.00
25/10/2006	R186 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
25/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	103721	116981	103721	116981	0.00
25/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1507	986	1507	986	0.00
25/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	135288	148212	135288	148212	0.00
25/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	137170	150430	137170	150430	0.00
25/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	531	331	531	331	0.00
25/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	168752	181996	168752	181996	0.00
25/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	171881	185141	171881	185141	0.00
25/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	99317	86058	99317	86058	0.00
25/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	0	2	0	2	0.00
25/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	207908	221168	207908	221168	0.00
25/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	161	95	161	95	0.00
25/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	204116	217495	204116	217495	0.00
25/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	106378	94784	106378	94784	0.00
25/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	5209	7060	5209	7060	0.00
25/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	77255	68250	77255	68250	0.00
25/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	26011	30754	26011	30754	0.00
25/10/2006	R194 On 01-February-07			Bond Future	9.0100	9.0340	105.3591	105.3371	0.00
25/10/2006	R194 On 03-May-07			Bond Future	8.9800	9.0050	102.6286	102.6124	0.00
25/10/2006	R194 On 02-August-07			Bond Future	8.9300	8.9430	104.9154	104.9056	0.00
25/10/2006	R194 On 02-November-06			Bond Future	8.9800	8.9950	103.0955	103.0709	0.00
25/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2350	2284	2350	2284	0.00
25/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4973	5126	4973	5126	0.00
25/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4788	4719	4788	4719	0.00
25/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	4664	4758	4664	4758	0.00
25/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	5944	5905	5944	5905	0.00
25/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5808	5867	5808	5867	0.00
25/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	41	45	41	45	0.00
25/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4653	4902	4653	4902	0.00
25/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4596	4529	4596	4529	0.00
25/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4860	4955	4860	4955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5415	5378	5415	5378	0.00
25/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	6367	6429	6367	6429	0.00
25/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3878	3819	3878	3819	0.00
25/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	5694	5797	5694	5797	0.00
25/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	4985	4914	4985	4914	0.00
25/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	4474	4565	4474	4565	0.00
25/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6220	6179	6220	6179	0.00
25/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	5541	5598	5541	5598	0.00
25/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6081	6041	6081	6041	0.00
25/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5673	5731	5673	5731	0.00
25/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1949	1891	1949	1891	0.00
25/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5576	5738	5576	5738	0.00
25/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	5821	5741	5821	5741	0.00
25/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3764	3846	3764	3846	0.00
25/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2144	2082	2144	2082	0.00
25/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5268	5426	5268	5426	0.00
25/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1433	1387	1433	1387	0.00
25/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6567	6742	6567	6742	0.00
25/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	11	13	11	13	0.00
25/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5857	6104	5857	6104	0.00
25/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	22	25	22	25	0.00
25/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5250	5499	5250	5499	0.00
25/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	790	762	790	762	0.00
25/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8446	8638	8446	8638	0.00
25/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8943	9188	8943	9188	0.00
25/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	12052	12297	12052	12297	0.00
25/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	384	369	384	369	0.00
25/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10571	10776	10571	10776	0.00
25/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	15175	15420	15175	15420	0.00
25/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	161	154	161	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
25/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12888	13101	12888	13101	0.00
25/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	70	67	70	67	0.00
25/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15347	15564	15347	15564	0.00
25/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	18311	18557	18311	18557	0.00
25/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	28	27	28	27	0.00
25/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17864	18082	17864	18082	0.00
25/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	21461	21706	21461	21706	0.00
25/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	10	10	10	10	0.00
25/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20415	20634	20415	20634	0.00
25/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24625	24870	24625	24870	0.00
25/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	3	3	3	0.00
25/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22986	23206	22986	23206	0.00
25/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27802	28047	27802	28047	0.00
25/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	37416	37661	37416	37661	0.00
25/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	34197	34443	34197	34443	0.00
25/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30993	31238	30993	31238	0.00
25/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30776	30996	30776	30996	0.00
25/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28169	28388	28169	28388	0.00
25/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
25/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25572	25791	25572	25791	0.00
25/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	6795	6752	6795	6752	0.00
25/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	5031	5085	5031	5085	0.00
25/10/2006	R201 On 01-February-07			Bond Future	8.3800	8.4720	103.2256	102.6861	0.00
25/10/2006	R201 On 03-May-07			Bond Future	8.3500	8.4450	105.5344	104.9895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R201 On 02-August-07			Bond Future	8.3200	8.4170	103.4631	102.9083	0.00
25/10/2006	R201 On 02-November-06			Bond Future	8.4000	8.4900	105.3372	104.8099	26.00
25/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	20801	17930	20801	17930	0.00
25/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	13807	16330	13807	16330	0.00
25/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	29298	26372	29298	26372	0.00
25/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	20776	23299	20776	23299	0.00
25/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	34859	31840	34859	31840	0.00
25/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	24779	27309	24779	27309	0.00
25/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8299	5391	8299	5391	0.00
25/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2442	4807	2442	4807	0.00
25/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26126	22841	26126	22841	0.00
25/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	10616	12726	10616	12726	0.00
25/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	35700	32391	35700	32391	0.00
25/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	16102	18242	16102	18242	0.00
25/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	41010	37671	41010	37671	0.00
25/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	20118	22327	20118	22327	0.00
25/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	15255	11071	15255	11071	0.00
25/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	692	1782	692	1782	0.00
25/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22512	19500	22512	19500	0.00
25/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	12669	15051	12669	15051	0.00
25/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	10430	7049	10430	7049	0.00
25/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	1661	3552	1661	3552	0.00
25/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24288	21138	24288	21138	0.00
25/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	11606	13851	11606	13851	0.00
25/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12763	8951	12763	8951	0.00
25/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	1091	2553	1091	2553	0.00
25/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29976	26436	29976	26436	0.00
25/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	8840	10694	8840	10694	0.00
25/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	37407	34004	37407	34004	0.00
25/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	15064	17110	15064	17110	0.00
25/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	42632	39214	42632	39214	0.00
25/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	19059	21189	19059	21189	0.00
25/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	20564	15834	20564	15834	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	251	794	251	794	0.00
25/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	39153	35659	39153	35659	0.00
25/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	14075	16029	14075	16029	0.00
25/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	44285	40790	44285	40790	0.00
25/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	18041	20094	18041	20094	0.00
25/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	40620	36532	40620	36532	0.00
25/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	5593	6900	5593	6900	0.00
25/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	46520	42675	46520	42675	0.00
25/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	10596	12200	10596	12200	0.00
25/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34517	29299	34517	29299	0.00
25/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	12	68	12	68	0.00
25/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13344	11197	13344	11197	0.00
25/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	20749	23996	20749	23996	0.00
25/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	1565	818	1565	818	0.00
25/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	10433	14960	10433	14960	0.00
25/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90	39	90	39	0.00
25/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	23957	29180	23957	29180	0.00
25/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7737	6289	7737	6289	0.00
25/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	29803	33748	29803	33748	0.00
25/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3980	3118	3980	3118	0.00
25/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	40973	45506	40973	45506	0.00
25/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1	0	1	0	0.00
25/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	39149	44422	39149	44422	0.00
25/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	54715	59988	54715	59988	0.00
25/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	1947	1478	1947	1478	0.00
25/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	54141	59066	54141	59066	0.00
25/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	70574	75848	70574	75848	0.00
25/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	858	631	858	631	0.00
25/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	68531	73698	68531	73698	0.00
25/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	339	241	339	241	0.00
25/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	83774	89071	83774	89071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	86732	92006	86732	92006	0.00
25/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	103195	108469	103195	108469	0.00
25/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	48439	43168	48439	43168	0.00
25/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	3	0	3	0.00
25/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	119	82	119	82	0.00
25/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	99607	104965	99607	104965	0.00
25/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	52139	47635	52139	47635	0.00
25/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	3468	4359	3468	4359	0.00
25/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	51206	47412	51206	47412	0.00
25/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	14367	16121	14367	16121	0.00
25/10/2006	R203 On 01-February-07			Bond Future	8.2800	8.3900	103.0869	102.2974	0.00
25/10/2006	R203 On 03-May-07			Bond Future	8.2500	8.3640	101.2140	100.4137	0.00
25/10/2006	R203 On 02-August-07			Bond Future	8.2200	8.3360	103.4672	102.6568	0.00
25/10/2006	R203 On 02-November-06			Bond Future	8.3000	8.4050	100.8726	100.1008	0.00
25/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	23959	19082	23959	19082	0.00
25/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	8524	11542	8524	11542	0.00
25/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	30118	25274	30118	25274	0.00
25/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	12918	16077	12918	16077	0.00
25/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	35945	31083	35945	31083	0.00
25/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	16906	20147	16906	20147	0.00
25/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	14751	8519	14751	8519	0.00
25/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	431	1917	431	1917	0.00
25/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	14232	10778	14232	10778	0.00
25/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	16044	20485	16044	20485	0.00
25/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2858	1003	2858	1003	0.00
25/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	6038	11902	6038	11902	0.00
25/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	28612	23205	28612	23205	0.00
25/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	6388	8876	6388	8876	0.00
25/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	21293	14101	21293	14101	0.00
25/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	87	613	87	613	0.00
25/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	26236	21089	26236	21089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	7398	10147	7398	10147	0.00
25/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	17973	11174	17973	11174	0.00
25/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	202	1121	202	1121	0.00
25/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	39054	33433	39054	33433	0.00
25/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	8532	10914	8532	10914	0.00
25/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	24660	17219	24660	17219	0.00
25/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	34	312	34	312	0.00
25/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	36271	30157	36271	30157	0.00
25/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	3980	5762	3980	5762	0.00
25/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	44418	38920	44418	38920	0.00
25/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	12255	14861	12255	14861	0.00
25/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	31419	23762	31419	23762	0.00
25/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	4	65	4	65	0.00
25/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	41454	35653	41454	35653	0.00
25/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	7639	9842	7639	9842	0.00
25/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	46668	41020	46668	41020	0.00
25/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	11261	13716	11261	13716	0.00
25/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	43913	37940	43913	37940	0.00
25/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	6820	8851	6820	8851	0.00
25/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	48967	43173	48967	43173	0.00
25/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	10329	12639	10329	12639	0.00
25/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	31081	25425	31081	25425	0.00
25/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	5486	7726	5486	7726	0.00
25/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	50379	43387	50379	43387	0.00
25/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1616	2518	1616	2518	0.00
25/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7454	5332	7454	5332	0.00
25/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	26916	32690	26916	32690	0.00
25/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	102	21	102	21	0.00
25/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	21199	28836	21199	28836	0.00
25/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3379	2271	3379	2271	0.00
25/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	40904	47692	40904	47692	0.00
25/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	39441	47159	39441	47159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1304	820	1304	820	0.00
25/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	57316	64728	57316	64728	0.00
25/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	58224	65942	58224	65942	0.00
25/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	422	248	422	248	0.00
25/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	75357	83077	75357	83077	0.00
25/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	77457	85175	77457	85175	0.00
25/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	97153	104871	97153	104871	0.00
25/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	137982	145700	137982	145700	0.00
25/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	117323	125041	117323	125041	0.00
25/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	2	4	2	0.00
25/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	134431	142324	134431	142324	0.00
25/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	25	13	25	13	0.00
25/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	114154	122037	114154	122037	0.00
25/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	113	62	113	62	0.00
25/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	94416	102260	94416	102260	0.00
25/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	54269	47686	54269	47686	0.00
25/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	4210	5630	4210	5630	0.00
25/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	58603	52273	58603	52273	0.00
25/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	7186	8958	7186	8958	0.00
25/10/2006	R204 On 01-February-07			Bond Future	8.2600	8.3730	99.0814	98.2450	0.00
25/10/2006	R204 On 03-May-07			Bond Future	8.2300	8.3490	101.2962	100.4536	0.00
25/10/2006	R204 On 02-August-07			Bond Future	8.2100	8.3250	99.5076	98.6520	0.00
25/10/2006	R204 On 02-November-06			Bond Future	8.2800	8.3900	100.9141	100.0915	0.00
25/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	21228	17361	21228	17361	0.00
25/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	21892	26389	21892	26389	0.00
25/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	42448	37557	42448	37557	0.00
25/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	23197	26732	23197	26732	0.00
25/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	49461	44493	49461	44493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	28503	32091	28503	32091	0.00
25/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	17325	11118	17325	11118	0.00
25/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	1038	3058	1038	3058	0.00
25/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	31787	26816	31787	26816	0.00
25/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	14218	17611	14218	17611	0.00
25/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4834	2327	4834	2327	0.00
25/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	6999	12719	6999	12719	0.00
25/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	36607	31231	36607	31231	0.00
25/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	11872	14859	11872	14859	0.00
25/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	23914	16724	23914	16724	0.00
25/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	378	1414	378	1414	0.00
25/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	34162	28985	34162	28985	0.00
25/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	13000	16188	13000	16188	0.00
25/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	20559	13805	20559	13805	0.00
25/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	638	2111	638	2111	0.00
25/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	44321	38390	44321	38390	0.00
25/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	8971	11404	8971	11404	0.00
25/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	51099	45633	51099	45633	0.00
25/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	17758	20718	17758	20718	0.00
25/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	57765	52311	57765	52311	0.00
25/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	22890	25992	22890	25992	0.00
25/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	34336	26400	34336	26400	0.00
25/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	63	354	63	354	0.00
25/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	53383	47778	53383	47778	0.00
25/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	16562	19384	16562	19384	0.00
25/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	59939	54367	59939	54367	0.00
25/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	21627	24610	21627	24610	0.00
25/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	55711	49971	55711	49971	0.00
25/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	15428	18115	15428	18115	0.00
25/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	62149	56461	62149	56461	0.00
25/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	20416	23284	20416	23284	0.00
25/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	39118	33549	39118	33549	0.00
25/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	10827	13622	10827	13622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	27349	19825	27349	19825	0.00
25/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	216	918	216	918	0.00
25/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	58303	51623	58303	51623	0.00
25/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	5615	7299	5615	7299	0.00
25/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	51806	43599	51806	43599	0.00
25/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	2	21	2	21	0.00
25/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	469	162	469	162	0.00
25/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	21567	29487	21567	29487	0.00
25/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12909	10172	12909	10172	0.00
25/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	32275	37902	32275	37902	0.00
25/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6992	5273	6992	5273	0.00
25/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	45540	52185	45540	52185	0.00
25/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	10	3	10	3	0.00
25/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	40535	48754	40535	48754	0.00
25/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3588	2604	3588	2604	0.00
25/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	61811	69192	61811	69192	0.00
25/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	60461	68688	60461	68688	0.00
25/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	80922	89149	80922	89149	0.00
25/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1659	1157	1659	1157	0.00
25/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	80068	87930	80068	87930	0.00
25/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	101922	110149	101922	110149	0.00
25/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	687	460	687	460	0.00
25/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	99804	107941	99804	107941	0.00
25/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	145607	153834	145607	153834	0.00
25/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	123479	131705	123479	131705	0.00
25/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	82	50	82	50	0.00
25/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	142250	150582	142250	150582	0.00
25/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	253	162	253	162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	120618	128892	120618	128892	0.00
25/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	65439	59190	65439	59190	0.00
25/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	11478	13656	11478	13656	0.00
25/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	71335	65204	71335	65204	0.00
25/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	16085	18509	16085	18509	0.00
25/10/2006	R207 On 01-February-07			Bond Future	8.2100	8.3100	92.8459	92.1251	0.00
25/10/2006	R207 On 03-May-07			Bond Future	8.1900	8.2880	94.9213	94.1913	0.00
25/10/2006	R207 On 02-August-07			Bond Future	8.1600	8.2650	93.3954	92.6494	0.00
25/10/2006	R207 On 02-November-06			Bond Future	8.2300	8.3290	94.4214	93.7100	0.00
25/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	17887	14361	17887	14361	0.00
25/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	15129	18810	15129	18810	0.00
25/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	36168	31550	36168	31550	0.00
25/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	13495	16177	13495	16177	0.00
25/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	41449	36785	41449	36785	0.00
25/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	17107	19902	17107	19902	0.00
25/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	5392	2623	5392	2623	0.00
25/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	4189	8534	4189	8534	0.00
25/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	16546	10698	16546	10698	0.00
25/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	479	1745	479	1745	0.00
25/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	26544	22003	26544	22003	0.00
25/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	9067	11734	9067	11734	0.00
25/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	31532	26523	31532	26523	0.00
25/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	6816	9014	6816	9014	0.00
25/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	23483	16827	23483	16827	0.00
25/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	106	564	106	564	0.00
25/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	28988	24208	28988	24208	0.00
25/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	7881	10309	7881	10309	0.00
25/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	19966	13641	19966	13641	0.00
25/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	234	1023	234	1023	0.00
25/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	36897	31460	36897	31460	0.00
25/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	5020	6790	5020	6790	0.00
25/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	45899	40630	45899	40630	0.00
25/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	9040	11071	9040	11071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	50740	45514	50740	45514	0.00
25/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	12356	14589	12356	14589	0.00
25/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	30624	23633	30624	23633	0.00
25/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	17	141	17	141	0.00
25/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	42581	36766	42581	36766	0.00
25/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3619	5013	3619	5013	0.00
25/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	37759	30669	37759	30669	0.00
25/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2	27	2	27	0.00
25/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	48487	43068	48487	43068	0.00
25/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	8129	10010	8129	10010	0.00
25/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	53193	47835	53193	47835	0.00
25/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	11344	13446	11344	13446	0.00
25/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	51130	45568	51130	45568	0.00
25/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	7291	9029	7291	9029	0.00
25/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	55693	50207	55693	50207	0.00
25/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	10398	12372	10398	12372	0.00
25/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	34171	28942	34171	28942	0.00
25/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	5865	7843	5865	7843	0.00
25/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	27046	20179	27046	20179	0.00
25/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	44	291	44	291	0.00
25/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	9814	7534	9814	7534	0.00
25/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	25912	30840	25912	30840	0.00
25/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	371	121	371	121	0.00
25/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	18218	25082	18218	25082	0.00
25/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4700	3435	4700	3435	0.00
25/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	40179	46122	40179	46122	0.00
25/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	4	1	4	1	0.00
25/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	37438	44549	37438	44549	0.00
25/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1933	1340	1933	1340	0.00
25/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	57332	63948	57332	63948	0.00
25/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	57577	64691	57577	64691	0.00
25/10/2006	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
25/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	78291	85405	78291	85405	0.00
25/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	672	441	672	441	0.00
25/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	76551	83527	76551	83527	0.00
25/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	195	121	195	121	0.00
25/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	97128	104261	97128	104261	0.00
25/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	99596	106710	99596	106710	0.00
25/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	121511	128625	121511	128625	0.00
25/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	55291	48177	55291	48177	0.00
25/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	47	27	47	27	0.00
25/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	118627	125815	118627	125815	0.00
25/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	57790	51271	57790	51271	0.00
25/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1452	2141	1452	2141	0.00
25/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	9	5	9	5	0.00
25/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	140849	148052	140849	148052	0.00
25/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	62179	56109	62179	56109	0.00
25/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	4602	5832	4602	5832	0.00
25/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	66117	60163	66117	60163	0.00
25/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	7217	8723	7217	8723	0.00
25/10/2006	TRTI On 02-November-06			Index Future	236.2600	235.4250	236.2600	235.4250	500.00
26/10/2006	CRDI On 02-November-06			Index Future	103.8600	103.0990	103.8610	103.0990	10.00
26/10/2006	GOVI On 01-February-07			jGovi	246.4800	243.9750	246.4770	243.9750	0.00
26/10/2006	GOVI On 03-May-07			jGovi	251.9400	249.3810	251.9360	249.3810	0.00
26/10/2006	GOVI On 02-August-07			jGovi	257.8500	255.3340	257.8490	255.3340	0.00
26/10/2006	GOVI On 02-November-06			jGovi	241.5000	239.0490	241.5010	239.0490	672.00
26/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	164774	139775	164774	139775	0.00
26/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	4	25	4	25	0.00
26/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	169502	144230	169502	144230	0.00
26/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	142	420	142	420	0.00
26/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	174129	149696	174129	149696	0.00
26/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	639	1356	639	1356	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	115010	90490	115010	90490	0.00
26/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
26/10/2006	J153 On 31-August-10			jSwap	8.8900	9.0280	0.0463	0.0509	0.00
26/10/2006	J157 On 15-September-15			jSwap	8.5600	8.7550	0.0431	0.0305	0.00
26/10/2006	J186 On 21-December-26			jSwap	8.1300	8.3250	0.0630	0.0815	0.00
26/10/2006	J194 On 28-February-08			jSwap	9.0900	9.1510	0.0220	0.0229	0.00
26/10/2006	J201 On 22-December-14			jSwap	8.5500	8.7340	0.0636	0.0746	0.00
26/10/2006	J203 On 15-September-17			jSwap	8.4600	8.6850	0.0681	0.0831	0.00
26/10/2006	J204 On 21-December-18			jSwap	8.3800	8.5850	0.0687	0.0838	0.00
26/10/2006	J207 On 15-January-20			jSwap	8.3500	8.5640	0.0286	0.0452	0.00
26/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
26/10/2006	JFRA On 01-February-07			jFra	9.1000	9.1510	0.0222	0.0223	0.00
26/10/2006	JFRA On 07-February-08			jFra	9.1100	9.2240	0.0222	0.0225	0.00
26/10/2006	JFRA On 03-May-07			jFra	9.2700	9.3580	0.0226	0.0228	0.00
26/10/2006	JFRA On 02-August-07			jFra	9.2400	9.3450	0.0225	0.0228	0.00
26/10/2006	JFRA On 02-November-06			jFra	8.7900	8.8010	0.0215	0.0215	0.00
26/10/2006	JFRA On 01-November-07			jFra	9.1800	9.3110	0.0241	0.0244	0.00
26/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3923	4036	3923	4036	0.00
26/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	13	11	13	11	0.00
26/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24583	24752	24583	24752	0.00
26/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20653	20541	20653	20541	0.00
26/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4374	4575	4374	4575	0.00
26/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	58	49	58	49	0.00
26/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4393	4617	4393	4617	0.00
26/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	143	122	143	122	0.00
26/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4369	4394	4369	4394	0.00
26/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
26/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4665	4957	4665	4957	0.00
26/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	252	213	252	213	0.00
26/10/2006	JN02 On 01-February-07			jNote	9.0800	9.1930	0.1652	0.1671	0.00
26/10/2006	JN02 On 03-May-07			jNote	9.0200	9.1570	0.1641	0.1665	0.00
26/10/2006	JN02 On 02-August-07			jNote	8.9200	9.0850	0.1625	0.1653	0.00
26/10/2006	JN02 On 02-November-06			jNote	9.0800	9.1670	0.1654	0.1668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	11034	12218	11034	12218	0.00
26/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9653	8711	9653	8711	0.00
26/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	12353	13572	12353	13572	0.00
26/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16615	15265	16615	15265	0.00
26/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	14686	16066	14686	16066	0.00
26/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20683	19070	20683	19070	0.00
26/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33294	34887	33294	34887	0.00
26/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/10/2006	JN05 On 01-February-07			jNote	8.7000	8.8790	0.3488	0.3545	0.00
26/10/2006	JN05 On 03-May-07			jNote	8.6600	8.8430	0.3473	0.3533	0.00
26/10/2006	JN05 On 02-August-07			jNote	8.6000	8.7950	0.3455	0.3519	0.00
26/10/2006	JN05 On 02-November-06			jNote	8.7300	8.8890	0.3497	0.3550	0.00
26/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	2956	4684	2956	4684	0.00
26/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	24837	19498	24837	19498	0.00
26/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	5634	7803	5634	7803	0.00
26/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	29383	24067	29383	24067	0.00
26/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	7619	10029	7619	10029	0.00
26/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	33738	28236	33738	28236	0.00
26/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	59209	65448	59209	65448	0.00
26/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/10/2006	JN10 On 01-February-07			jNote	8.4000	8.6290	0.5601	0.5707	0.00
26/10/2006	JN10 On 03-May-07			jNote	8.3600	8.5970	0.5585	0.5693	0.00
26/10/2006	JN10 On 02-August-07			jNote	8.3100	8.5540	0.5568	0.5676	0.00
26/10/2006	JN10 On 02-November-06			jNote	8.4200	8.6460	0.5612	0.5716	0.00
26/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	727	2500	727	2500	0.00
26/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	41091	27038	41091	27038	0.00
26/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	2185	4961	2185	4961	0.00
26/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	45230	31651	45230	31651	0.00
26/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	3520	6747	3520	6747	0.00
26/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	49680	36343	49680	36343	0.00
26/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	77978	92282	77978	92282	0.00
26/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
26/10/2006	JROD On 31-January-07			jRod	8.2500	8.2520	0.0014	0.0015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	JROD On 28-February-07			jRod	8.4900	8.5000	0.0026	0.0026	0.00
26/10/2006	JROD On 30-March-07			jRod	8.7500	8.7590	0.0038	0.0039	0.00
26/10/2006	JROD On 30-April-07			jRod	8.5600	8.5620	0.0043	0.0043	0.00
26/10/2006	JROD On 31-May-07			jRod	8.7600	8.7600	0.0057	0.0057	0.00
26/10/2006	JROD On 31-October-06			jRod	7.7200	7.7250	0.0005	0.0005	0.00
26/10/2006	JROD On 30-November-06			jRod	7.9800	7.9900	0.0002	0.0002	0.00
26/10/2006	JROD On 29-December-06			jRod	8.3600	8.3730	0.0011	0.0011	0.00
26/10/2006	OTHI On 02-November-06			Index Future	238.6600	236.8340	238.6590	236.8340	15.00
26/10/2006	R153 On 01-February-07			Bond Future	8.4700	8.6650	119.3740	118.7374	0.00
26/10/2006	R153 On 03-May-07			Bond Future	8.3400	8.5340	115.6465	115.0602	0.00
26/10/2006	R153 On 02-August-07			Bond Future	8.2800	8.4780	118.1825	117.6221	0.00
26/10/2006	R153 On 02-November-06			Bond Future	8.4500	8.6100	116.9803	116.4231	523.00
26/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	15408	11666	15408	11666	0.00
26/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	6281	8905	6281	8905	0.00
26/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16294	13236	16294	13236	0.00
26/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	11472	14276	11472	14276	0.00
26/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	20387	17396	20387	17396	0.00
26/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	14156	16770	14156	16770	0.00
26/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	4782	1942	4782	1942	0.00
26/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	1295	4027	1295	4027	0.00
26/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11375	8273	11375	8273	0.00
26/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	8758	12022	8758	12022	0.00
26/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	10612	5959	10612	5959	0.00
26/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	192	1111	192	1111	0.00
26/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10464	7527	10464	7527	0.00
26/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	9482	12911	9482	12911	0.00
26/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	19863	16394	19863	16394	0.00
26/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	8936	11330	8936	11330	0.00
26/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	23661	20377	23661	20377	0.00
26/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	11754	14073	11754	14073	0.00
26/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9588	6818	9588	6818	0.00
26/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	10244	13840	10244	13840	0.00
26/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	3636	1337	3636	1337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1891	5164	1891	5164	0.00
26/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	21252	16802	21252	16802	0.00
26/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	4054	5971	4054	5971	0.00
26/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	20816	17247	20816	17247	0.00
26/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	8369	10663	8369	10663	0.00
26/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	21793	18125	21793	18125	0.00
26/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	7830	10024	7830	10024	0.00
26/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	24522	21166	24522	21166	0.00
26/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	11201	13448	11201	13448	0.00
26/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	25400	21972	25400	21972	0.00
26/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	10667	12843	10667	12843	0.00
26/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	19019	13550	19019	13550	0.00
26/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	8	111	8	111	0.00
26/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	476	99	476	99	0.00
26/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	7490	12685	7490	12685	101.00
26/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2661	881	2661	881	0.00
26/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	2661	6453	2661	6453	0.00
26/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6510	4400	6510	4400	0.00
26/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	13747	18004	13747	18004	0.00
26/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3656	2297	3656	2297	0.00
26/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	19188	24196	19188	24196	0.00
26/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	14	2	14	2	0.00
26/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	15872	21432	15872	21432	0.00
26/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1804	1041	1804	1041	0.00
26/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	25708	31311	25708	31311	0.00
26/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	24789	30361	24789	30361	0.00
26/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	860	463	860	463	0.00
26/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	33214	39182	33214	39182	0.00
26/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	33806	39378	33806	39378	0.00
26/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	371	185	371	185	0.00
26/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	41251	47432	41251	47432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42912	48484	42912	48484	0.00
26/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	143	67	143	67	0.00
26/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	49630	55920	49630	55920	0.00
26/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	52107	57679	52107	57679	0.00
26/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	15	6	15	6	0.00
26/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	66955	73312	66955	73312	0.00
26/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	50	21	50	21	0.00
26/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	58222	64560	58222	64560	0.00
26/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27775	22759	27775	22759	0.00
26/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2580	3930	2580	3930	0.00
26/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	61391	66964	61391	66964	0.00
26/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	70767	76340	70767	76340	0.00
26/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	27521	21953	27521	21953	0.00
26/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	0	5	0	5	0.00
26/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	25929	21880	25929	21880	0.00
26/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	5923	7736	5923	7736	0.00
26/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	29071	25364	29071	25364	0.00
26/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	8716	10612	8716	10612	0.00
26/10/2006	R157 On 01-February-07			Bond Future	8.1900	8.4250	137.6790	135.9661	0.00
26/10/2006	R157 On 03-May-07			Bond Future	8.1100	8.3600	134.1747	132.4156	0.00
26/10/2006	R157 On 02-August-07			Bond Future	8.0800	8.3250	137.1144	135.3669	0.00
26/10/2006	R157 On 02-November-06			Bond Future	8.1900	8.4150	134.9288	133.2486	6.00
26/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	30428	21003	30428	21003	150.00
26/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	15107	22811	15107	22811	0.00
26/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	46350	35751	46350	35751	0.00
26/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	18889	25880	18889	25880	0.00
26/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	54710	44294	54710	44294	0.00
26/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	25185	32245	25185	32245	0.00
26/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	19947	7388	19947	7388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	557	4800	557	4800	0.00
26/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	35170	24881	35170	24881	0.00
26/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	12637	19477	12637	19477	0.00
26/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	26916	12283	26916	12283	0.00
26/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	170	2339	170	2339	0.00
26/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	37656	26953	37656	26953	0.00
26/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	11538	17963	11538	17963	0.00
26/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	42829	31337	42829	31337	0.00
26/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	9578	15215	9578	15215	0.00
26/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	55578	43771	55578	43771	0.00
26/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	14188	19971	14188	19971	0.00
26/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	63339	51969	63339	51969	0.00
26/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	20226	26331	20226	26331	0.00
26/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	41301	24861	41301	24861	0.00
26/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	10	371	10	371	0.00
26/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	34090	18242	34090	18242	20.00
26/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	44	997	44	997	20.00
26/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12049	7142	12049	7142	250.00
26/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	33604	45827	33604	45827	0.00
26/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	96755	80997	96755	80997	0.00
26/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1638	3009	1638	3009	150.00
26/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	30491	15154	30491	15154	0.00
26/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	88	1553	88	1553	0.00
26/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	40211	29106	40211	29106	0.00
26/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	10519	16543	10519	16543	0.00
26/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	48240	36019	48240	36019	0.00
26/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	7910	12818	7910	12818	0.00
26/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	58006	45911	58006	45911	0.00
26/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	13165	18661	13165	18661	0.00
26/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	65590	53989	65590	53989	0.00
26/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	19110	24984	19110	24984	0.00
26/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	60479	48103	60479	48103	0.00
26/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	12200	17415	12200	17415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	56371	43059	56371	43059	0.00
26/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	6535	10698	6535	10698	0.00
26/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	62704	48970	62704	48970	0.00
26/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4904	8299	4904	8299	0.00
26/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	70785	57358	70785	57358	0.00
26/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	8876	13041	8876	13041	0.00
26/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	59167	42383	59167	42383	0.00
26/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	0	19	0	19	0.00
26/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	26	1	26	1	0.00
26/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	33730	50506	33730	50506	171.00
26/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	23389	9678	23389	9678	0.00
26/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	314	3405	314	3405	100.00
26/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	23923	15855	23923	15855	0.00
26/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	19521	28582	19521	28582	0.00
26/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	8102	1686	8102	1686	0.00
26/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	3593	13979	3593	13979	0.00
26/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1031	83	1031	83	0.00
26/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	15446	31300	15446	31300	0.00
26/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	14982	9201	14982	9201	0.00
26/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	29052	40399	29052	40399	0.00
26/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8379	4688	8379	4688	0.00
26/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	41269	54707	41269	54707	0.00
26/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	53365	70167	53365	70167	0.00
26/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4454	2298	4454	2298	0.00
26/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	56520	71493	56520	71493	0.00
26/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	73408	90210	73408	90210	0.00
26/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2148	1017	2148	1017	0.00
26/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	73753	89751	73753	89751	0.00
26/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	114672	131474	114672	131474	0.00
26/10/2006	R157 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
26/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	93841	110643	93841	110643	0.00
26/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	76706	59904	76706	59904	0.00
26/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	93918	77116	93918	77116	0.00
26/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	110810	94008	110810	94008	0.00
26/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	933	404	933	404	0.00
26/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	92449	109049	92449	109049	0.00
26/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	77941	63090	77941	63090	0.00
26/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2992	5269	2992	5269	0.00
26/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	93600	77967	93600	77967	0.00
26/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1814	3309	1814	3309	0.00
26/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	109404	93238	109404	93238	0.00
26/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1088	2050	1088	2050	0.00
26/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	77357	64662	77357	64662	0.00
26/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	14217	18998	14217	18998	0.00
26/10/2006	R186 On 01-February-07			Bond Future	7.8100	8.0680	128.3125	125.2191	0.00
26/10/2006	R186 On 03-May-07			Bond Future	7.7800	8.0420	131.1398	128.0196	0.00
26/10/2006	R186 On 02-August-07			Bond Future	7.7500	8.0150	128.7025	125.5678	0.00
26/10/2006	R186 On 02-November-06			Bond Future	7.8300	8.0890	130.7493	127.7295	29.00
26/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	44903	28059	44903	28059	0.00
26/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	21886	35977	21886	35977	0.00
26/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	80586	60577	80586	60577	0.00
26/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	25702	36895	25702	36895	0.00
26/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	91119	71240	91119	71240	0.00
26/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	33141	44607	33141	44607	0.00
26/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	21655	4483	21655	4483	0.00
26/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	1870	14897	1870	14897	0.00
26/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	60595	40392	60595	40392	0.00
26/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	14509	25239	14509	25239	0.00
26/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	43153	16655	43153	16655	0.00
26/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	152	3852	152	3852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	48773	21004	48773	21004	0.00
26/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	72	2501	72	2501	0.00
26/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	69164	47477	69164	47477	0.00
26/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	11787	21034	11787	21034	0.00
26/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	95882	73770	95882	73770	0.00
26/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	18872	27961	18872	27961	0.00
26/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	54394	25741	54394	25741	0.00
26/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	33	1578	33	1578	0.00
26/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	87320	63147	87320	63147	0.00
26/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	7836	14597	7836	14597	0.00
26/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	105710	84037	105710	84037	0.00
26/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	25745	35418	25745	35418	0.00
26/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	76601	46580	76601	46580	0.00
26/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1	178	1	178	0.00
26/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	103891	80809	103891	80809	0.00
26/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	16048	24168	16048	24168	0.00
26/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	109486	87386	109486	87386	0.00
26/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	24118	33365	24118	33365	0.00
26/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	113307	90792	113307	90792	0.00
26/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	22575	31406	22575	31406	0.00
26/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	110674	84085	110674	84085	0.00
26/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	4419	8764	4419	8764	0.00
26/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	103525	73332	103525	73332	0.00
26/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	0	5	0	5	0.00
26/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	120487	95650	120487	95650	0.00
26/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	11428	17793	11428	17793	0.00
26/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	129002	104928	129002	104928	0.00
26/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	17181	24453	17181	24453	0.00
26/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	64788	43816	64788	43816	0.00
26/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	13036	22999	13036	22999	0.00
26/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	28375	16102	28375	16102	0.00
26/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	35139	53800	35139	53800	0.00
26/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	4054	259	4054	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	14248	40650	14248	40650	0.00
26/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15866	8000	15866	8000	0.00
26/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	53503	76571	53503	76571	0.00
26/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	155	2	155	2	0.00
26/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	41435	71480	41435	71480	0.00
26/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8200	3707	8200	3707	0.00
26/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	77848	104289	77848	104289	0.00
26/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
26/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	73523	103721	73523	103721	0.00
26/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3748	1507	3748	1507	0.00
26/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	106595	135288	106595	135288	0.00
26/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	106972	137170	106972	137170	0.00
26/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1496	531	1496	531	0.00
26/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	138782	168752	138782	168752	0.00
26/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	141683	171881	141683	171881	0.00
26/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	129515	99317	129515	99317	0.00
26/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	177710	207908	177710	207908	0.00
26/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	515	161	515	161	0.00
26/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	173536	204116	173536	204116	0.00
26/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	134594	106378	134594	106378	0.00
26/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2491	5209	2491	5209	0.00
26/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	99860	77255	99860	77255	0.00
26/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	17414	26011	17414	26011	0.00
26/10/2006	R194 On 01-February-07			Bond Future	8.8400	9.0120	105.5361	105.3591	0.00
26/10/2006	R194 On 03-May-07			Bond Future	8.7900	8.9840	102.7815	102.6286	0.00
26/10/2006	R194 On 02-August-07			Bond Future	8.7100	8.9250	105.0341	104.9154	0.00
26/10/2006	R194 On 02-November-06			Bond Future	8.8300	8.9750	103.2710	103.0955	0.00
26/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3083	2350	3083	2350	0.00
26/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3935	4973	3935	4973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5589	4788	5589	4788	0.00
26/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3937	4664	3937	4664	0.00
26/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6554	5944	6554	5944	0.00
26/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5231	5808	5231	5808	0.00
26/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	148	41	148	41	0.00
26/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3005	4653	3005	4653	0.00
26/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5377	4596	5377	4596	0.00
26/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	4113	4860	4113	4860	0.00
26/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5989	5415	5989	5415	0.00
26/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5755	6367	5755	6367	0.00
26/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4579	3878	4579	3878	0.00
26/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4867	5694	4867	5694	0.00
26/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5806	4985	5806	4985	0.00
26/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3767	4474	3767	4474	0.00
26/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6847	6220	6847	6220	0.00
26/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4981	5541	4981	5541	0.00
26/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6699	6081	6699	6081	0.00
26/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	5105	5673	5105	5673	0.00
26/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2601	1949	2601	1949	0.00
26/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4457	5576	4457	5576	0.00
26/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6721	5821	6721	5821	0.00
26/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	3135	3764	3135	3764	0.00
26/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2836	2144	2836	2144	0.00
26/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4190	5268	4190	5268	0.00
26/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1967	1433	1967	1433	0.00
26/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5331	6567	5331	6567	0.00
26/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	45	11	45	11	0.00
26/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4137	5857	4137	5857	0.00
26/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	85	22	85	22	0.00
26/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3558	5250	3558	5250	0.00
26/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1145	790	1145	790	0.00
26/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7030	8446	7030	8446	0.00
26/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1	0	1	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
26/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7188	8943	7188	8943	0.00
26/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10297	12052	10297	12052	0.00
26/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	594	384	594	384	0.00
26/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9010	10571	9010	10571	0.00
26/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13420	15175	13420	15175	0.00
26/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	268	161	268	161	0.00
26/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11224	12888	11224	12888	0.00
26/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	124	70	124	70	0.00
26/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13630	15347	13630	15347	0.00
26/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16556	18311	16556	18311	0.00
26/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	52	28	52	28	0.00
26/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16117	17864	16117	17864	0.00
26/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19706	21461	19706	21461	0.00
26/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	20	10	20	10	0.00
26/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18654	20415	18654	20415	0.00
26/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22870	24625	22870	24625	0.00
26/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	7	3	7	3	0.00
26/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21219	22986	21219	22986	0.00
26/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	26047	27802	26047	27802	0.00
26/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35661	37416	35661	37416	0.00
26/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32442	34197	32442	34197	0.00
26/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29238	30993	29238	30993	0.00
26/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29005	30776	29005	30776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	0	1	0	0.00
26/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26398	28169	26398	28169	0.00
26/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	1	2	1	0.00
26/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23802	25572	23802	25572	0.00
26/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7457	6795	7457	6795	0.00
26/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4506	5031	4506	5031	0.00
26/10/2006	R201 On 01-February-07			Bond Future	8.1400	8.3780	104.6254	103.2256	0.00
26/10/2006	R201 On 03-May-07			Bond Future	8.1000	8.3480	106.9330	105.5344	0.00
26/10/2006	R201 On 02-August-07			Bond Future	8.0700	8.3160	104.8531	103.4631	0.00
26/10/2006	R201 On 02-November-06			Bond Future	8.1700	8.4000	106.7069	105.3372	26.00
26/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	29612	20801	29612	20801	0.00
26/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	8619	13807	8619	13807	0.00
26/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	37759	29298	37759	29298	0.00
26/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	15250	20776	15250	20776	0.00
26/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	43209	34859	43209	34859	0.00
26/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	19230	24779	19230	24779	0.00
26/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	19752	8299	19752	8299	0.00
26/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	197	2442	197	2442	0.00
26/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	35914	26126	35914	26126	0.00
26/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	6406	10616	6406	10616	0.00
26/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	45101	35700	45101	35700	0.00
26/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	11517	16102	11517	16102	0.00
26/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	50134	41010	50134	41010	0.00
26/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	15342	20118	15342	20118	0.00
26/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	28286	15255	28286	15255	0.00
26/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	26	692	26	692	0.00
26/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	31661	22512	31661	22512	0.00
26/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	7820	12669	7820	12669	0.00
26/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	22572	10430	22572	10430	0.00
26/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	105	1661	105	1661	0.00
26/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	33763	24288	33763	24288	0.00
26/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	7083	11606	7083	11606	0.00
26/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	25422	12763	25422	12763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	53	1091	53	1091	0.00
26/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	40351	29976	40351	29976	0.00
26/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	5216	8840	5216	8840	0.00
26/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	47031	37407	47031	37407	0.00
26/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	10702	15064	10702	15064	0.00
26/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	51942	42632	51942	42632	0.00
26/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	14469	19059	14469	19059	0.00
26/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	34016	20564	34016	20564	0.00
26/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	5	251	5	251	0.00
26/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	48997	39153	48997	39153	0.00
26/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	9932	14075	9932	14075	0.00
26/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	53779	44285	53779	44285	0.00
26/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	13635	18041	13635	18041	0.00
26/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	52176	40620	52176	40620	0.00
26/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	3150	5593	3150	5593	0.00
26/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	57184	46520	57184	46520	0.00
26/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	7273	10596	7273	10596	0.00
26/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	48202	34517	48202	34517	0.00
26/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	0	12	0	12	0.00
26/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	20318	13344	20318	13344	0.00
26/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	13724	20749	13724	20749	0.00
26/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	7283	1565	7283	1565	0.00
26/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	2454	10433	2454	10433	0.00
26/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1064	90	1064	90	0.00
26/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11234	23957	11234	23957	0.00
26/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12779	7737	12779	7737	0.00
26/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	20846	29803	20846	29803	0.00
26/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7233	3980	7233	3980	0.00
26/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	30228	40973	30228	40973	0.00
26/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	36	1	36	1	0.00
26/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	25487	39149	25487	39149	0.00
26/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	41018	54715	41018	54715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3858	1947	3858	1947	0.00
26/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	42054	54141	42054	54141	0.00
26/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	56877	70574	56877	70574	0.00
26/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1863	858	1863	858	0.00
26/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	55538	68531	55538	68531	0.00
26/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	809	339	809	339	0.00
26/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	70246	83774	70246	83774	0.00
26/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	73035	86732	73035	86732	0.00
26/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	89498	103195	89498	103195	0.00
26/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	62136	48439	62136	48439	0.00
26/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	314	119	314	119	0.00
26/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	85804	99607	85804	99607	0.00
26/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	64542	52139	64542	52139	0.00
26/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1873	3468	1873	3468	0.00
26/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	61399	51206	61399	51206	0.00
26/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	10660	14367	10660	14367	0.00
26/10/2006	R203 On 01-February-07			Bond Future	8.0400	8.2760	104.7693	103.0869	0.00
26/10/2006	R203 On 03-May-07			Bond Future	8.0100	8.2470	102.8965	101.2140	0.00
26/10/2006	R203 On 02-August-07			Bond Future	7.9700	8.2160	105.1556	103.4672	0.00
26/10/2006	R203 On 02-November-06			Bond Future	8.0600	8.2950	102.5196	100.8726	0.00
26/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	23840	14232	23840	14232	0.00
26/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	8828	16044	8828	16044	0.00
26/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	41840	30118	41840	30118	0.00
26/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	7815	12918	7815	12918	0.00
26/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	47348	35945	47348	35945	0.00
26/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	11424	16906	11424	16906	0.00
26/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	13730	2858	13730	2858	0.00
26/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	440	6038	440	6038	0.00
26/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	36363	23959	36363	23959	0.00



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26/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4104	8524	4104	8524	0.00
26/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	30793	14751	30793	14751	0.00
26/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	3	431	3	431	0.00
26/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	41952	28612	41952	28612	0.00
26/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	2904	6388	2904	6388	0.00
26/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	37677	21293	37677	21293	0.00
26/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	0	87	0	87	0.00
26/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	39124	26236	39124	26236	0.00
26/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	3462	7398	3462	7398	0.00
26/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	34242	17973	34242	17973	0.00
26/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	1	202	1	202	0.00
26/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	52211	39054	52211	39054	0.00
26/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	4865	8532	4865	8532	0.00
26/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	41096	24660	41096	24660	0.00
26/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	0	34	0	34	0.00
26/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	50768	36271	50768	36271	0.00
26/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	1653	3980	1653	3980	0.00
26/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	57027	44418	57027	44418	0.00
26/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	7981	12255	7981	12255	0.00
26/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	47886	31419	47886	31419	0.00
26/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	0	4	0	4	0.00
26/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	54929	41454	54929	41454	0.00
26/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	4289	7639	4289	7639	0.00
26/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	59555	46668	59555	46668	0.00
26/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	7263	11261	7263	11261	0.00
26/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	57688	43913	57688	43913	0.00
26/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	3770	6820	3770	6820	0.00
26/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	62121	48967	62121	48967	0.00
26/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	6599	10329	6599	10329	0.00
26/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	44840	31081	44840	31081	0.00
26/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	2421	5486	2421	5486	0.00
26/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	66160	50379	66160	50379	0.00
26/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	572	1616	572	1616	0.00

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26/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	14013	7454	14013	7454	0.00
26/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	16651	26916	16651	26916	0.00
26/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2153	102	2153	102	0.00
26/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6780	21199	6780	21199	0.00
26/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7236	3379	7236	3379	0.00
26/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	27937	40904	27937	40904	0.00
26/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	45	0	45	0	0.00
26/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	23015	39441	23015	39441	0.00
26/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3221	1304	3221	1304	0.00
26/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	42409	57316	42409	57316	0.00
26/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	41753	58224	41753	58224	0.00
26/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1215	422	1215	422	0.00
26/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	59325	75357	59325	75357	0.00
26/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	60987	77457	60987	77457	0.00
26/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	80682	97153	80682	97153	0.00
26/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	121511	137982	121511	137982	0.00
26/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	100853	117323	100853	117323	0.00
26/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	21	4	21	4	0.00
26/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	117623	134431	117623	134431	0.00
26/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	99	25	99	25	0.00
26/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	97404	114154	97404	114154	0.00
26/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	383	113	383	113	0.00
26/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	77861	94416	77861	94416	0.00
26/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	69068	54269	69068	54269	0.00
26/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	2184	4210	2184	4210	0.00
26/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	72716	58603	72716	58603	0.00
26/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	4413	7186	4413	7186	0.00
26/10/2006	R204 On 01-February-07			Bond Future	8.0100	8.2590	100.9347	99.0814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R204 On 03-May-07			Bond Future	7.9800	8.2330	103.1608	101.2962	0.00
26/10/2006	R204 On 02-August-07			Bond Future	7.9500	8.2060	101.3748	99.5076	0.00
26/10/2006	R204 On 02-November-06			Bond Future	8.0400	8.2790	102.7253	100.9141	0.00
26/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	31746	21228	31746	21228	0.00
26/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	13878	21892	13878	21892	0.00
26/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	54554	42448	54554	42448	0.00
26/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	16658	23197	16658	23197	0.00
26/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	61384	49461	61384	49461	0.00
26/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	21754	28503	21754	28503	0.00
26/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	16804	4834	16804	4834	0.00
26/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	857	6999	857	6999	0.00
26/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	34432	17325	34432	17325	0.00
26/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	33	1038	33	1038	0.00
26/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	44590	31787	44590	31787	0.00
26/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	8488	14218	8488	14218	0.00
26/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	50199	36607	50199	36607	0.00
26/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	6931	11872	6931	11872	0.00
26/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	41655	23914	41655	23914	0.00
26/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	7	378	7	378	0.00
26/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	47369	34162	47369	34162	0.00
26/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	7675	13000	7675	13000	0.00
26/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	38048	20559	38048	20559	0.00
26/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	15	638	15	638	0.00
26/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	58951	44321	58951	44321	0.00
26/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	5069	8971	5069	8971	0.00
26/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	64395	51099	64395	51099	0.00
26/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	12408	17758	12408	17758	0.00
26/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	70696	57765	70696	57765	0.00
26/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	17149	22890	17149	22890	0.00
26/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	52385	34336	52385	34336	0.00
26/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	0	63	0	63	0.00
26/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	66957	53383	66957	53383	0.00
26/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	11492	16562	11492	16562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	73110	59939	73110	59939	0.00
26/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	16125	21627	16125	21627	0.00
26/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	69557	55711	69557	55711	0.00
26/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	10629	15428	10629	15428	0.00
26/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	75555	62149	75555	62149	0.00
26/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	15150	20416	15150	20416	0.00
26/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	53076	39118	53076	39118	0.00
26/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	6251	10827	6251	10827	0.00
26/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	45248	27349	45248	27349	0.00
26/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	3	216	3	216	0.00
26/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	74253	58303	74253	58303	0.00
26/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	3032	5615	3032	5615	0.00
26/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	69916	51806	69916	51806	0.00
26/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	0	2	0	2	0.00
26/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4093	469	4093	469	0.00
26/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7079	21567	7079	21567	0.00
26/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	20875	12909	20875	12909	0.00
26/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	21708	32275	21708	32275	0.00
26/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12420	6992	12420	6992	0.00
26/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	32434	45540	32434	45540	0.00
26/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	277	10	277	10	0.00
26/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	22690	40535	22690	40535	0.00
26/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6948	3588	6948	3588	0.00
26/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	46639	61811	46639	61811	0.00
26/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	4	0	4	0	0.00
26/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	42353	60461	42353	60461	0.00
26/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	62810	80922	62810	80922	0.00
26/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3524	1659	3524	1659	0.00
26/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	63400	80068	63400	80068	0.00
26/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	83811	101922	83811	101922	0.00
26/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1607	687	1607	687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	82192	99804	82192	99804	0.00
26/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	127495	145607	127495	145607	0.00
26/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	105367	123479	105367	123479	0.00
26/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	236	82	236	82	0.00
26/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	123871	142250	123871	142250	0.00
26/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	654	253	654	253	0.00
26/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	102486	120618	102486	120618	0.00
26/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	80289	65439	80289	65439	0.00
26/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	7683	11478	7683	11478	0.00
26/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	85628	71335	85628	71335	0.00
26/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	11706	16085	11706	16085	0.00
26/10/2006	R207 On 01-February-07			Bond Future	7.9700	8.2130	94.7238	92.8459	0.00
26/10/2006	R207 On 03-May-07			Bond Future	7.9400	8.1890	96.8074	94.9213	0.00
26/10/2006	R207 On 02-August-07			Bond Future	7.9100	8.1630	95.2885	93.3954	0.00
26/10/2006	R207 On 02-November-06			Bond Future	7.9900	8.2340	96.2524	94.4214	0.00
26/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	29503	17887	29503	17887	0.00
26/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7966	15129	7966	15129	0.00
26/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	49683	36168	49683	36168	0.00
26/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	8149	13495	8149	13495	0.00
26/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	54644	41449	54644	41449	0.00
26/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	11371	17107	11371	17107	0.00
26/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	19706	5392	19706	5392	0.00
26/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	192	4189	192	4189	0.00
26/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	34381	16546	34381	16546	0.00
26/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	3	479	3	479	0.00
26/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	40538	26544	40538	26544	0.00
26/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	4282	9067	4282	9067	0.00
26/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	46534	31532	46534	31532	0.00
26/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	3038	6816	3038	6816	0.00
26/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	41688	23483	41688	23483	0.00
26/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	0	106	0	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	43502	28988	43502	28988	0.00
26/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	3617	7881	3617	7881	0.00
26/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	38044	19966	38044	19966	0.00
26/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	1	234	1	234	0.00
26/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	52765	36897	52765	36897	0.00
26/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	2108	5020	2108	5020	0.00
26/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	60883	45899	60883	45899	0.00
26/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	5163	9040	5163	9040	0.00
26/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	65224	50740	65224	50740	0.00
26/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	7909	12356	7909	12356	0.00
26/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	48917	30624	48917	30624	0.00
26/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	0	17	0	17	0.00
26/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	59170	42581	59170	42581	0.00
26/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	1429	3619	1429	3619	0.00
26/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	56067	37759	56067	37759	0.00
26/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	0	2	0	2	0.00
26/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	63796	48487	63796	48487	0.00
26/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	4577	8129	4577	8129	0.00
26/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	67971	53193	67971	53193	0.00
26/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	7192	11344	7192	11344	0.00
26/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	66746	51130	66746	51130	0.00
26/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	4046	7291	4046	7291	0.00
26/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	70753	55693	70753	55693	0.00
26/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	6528	10398	6528	10398	0.00
26/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	49624	34171	49624	34171	0.00
26/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	2538	5865	2538	5865	0.00
26/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	45312	27046	45312	27046	0.00
26/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	0	44	0	44	0.00
26/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	18095	9814	18095	9814	0.00
26/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	15414	25912	15414	25912	0.00
26/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	4782	371	4782	371	0.00
26/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	4318	18218	4318	18218	0.00
26/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	9839	4700	9839	4700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	26538	40179	26538	40179	0.00
26/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	231	4	231	4	0.00
26/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	19355	37438	19355	37438	0.00
26/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	4653	1933	4653	1933	0.00
26/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	41274	57332	41274	57332	0.00
26/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
26/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	39267	57577	39267	57577	0.00
26/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	59981	78291	59981	78291	0.00
26/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1882	672	1882	672	0.00
26/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	58981	76551	58981	76551	0.00
26/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	641	195	641	195	0.00
26/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	78794	97128	78794	97128	0.00
26/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	81286	99596	81286	99596	0.00
26/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	103201	121511	103201	121511	0.00
26/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	73602	55291	73602	55291	0.00
26/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	181	47	181	47	0.00
26/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	99982	118627	99982	118627	0.00
26/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	75605	57790	75605	57790	0.00
26/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	488	1452	488	1452	0.00
26/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	42	9	42	9	0.00
26/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	122102	140849	122102	140849	0.00
26/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	78844	62179	78844	62179	0.00
26/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	2406	4602	2406	4602	0.00
26/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	82184	66117	82184	66117	0.00
26/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	4353	7217	4353	7217	0.00
26/10/2006	TRTI On 02-November-06			Index Future	238.6600	236.2600	238.6600	236.2600	500.00
27/10/2006	CRD1 On 01-February-07			Index Future	106.0000	0.0000	106.0020	0.0000	0.00
27/10/2006	CRD1 On 01-February-07	106.00	Call	Index Future	10910	0	10910	0	0.00
27/10/2006	CRD1 On 01-February-07	106.00	Put	Index Future	10890	0	10890	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
27/10/2006	CRDI On 02-November-06			Index Future	104.1200	103.8610	104.1220	103.8610	10.00
27/10/2006	GOVI On 01-February-07			jGovi	247.0800	246.4770	247.0840	246.4770	0.00
27/10/2006	GOVI On 03-May-07			jGovi	252.5900	251.9360	252.5870	251.9360	0.00
27/10/2006	GOVI On 02-August-07			jGovi	258.3700	257.8490	258.3650	257.8490	0.00
27/10/2006	GOVI On 02-November-06			jGovi	242.1200	241.5010	242.1230	241.5010	672.00
27/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	170842	164774	170842	164774	0.00
27/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	2	4	2	4	0.00
27/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	175974	169502	175974	169502	0.00
27/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	104	142	104	142	0.00
27/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	179188	174129	179188	174129	0.00
27/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	538	639	538	639	0.00
27/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	121230	115010	121230	115010	0.00
27/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
27/10/2006	J153 On 31-August-10			jSwap	8.8500	8.8850	0.0451	0.0463	0.00
27/10/2006	J157 On 15-September-15			jSwap	8.5400	8.5560	0.0444	0.0431	0.00
27/10/2006	J186 On 21-December-26			jSwap	8.1000	8.1280	0.0602	0.0630	0.00
27/10/2006	J194 On 28-February-08			jSwap	9.0700	9.0860	0.0219	0.0220	0.00
27/10/2006	J201 On 22-December-14			jSwap	8.5200	8.5470	0.0623	0.0636	0.00
27/10/2006	J203 On 15-September-17			jSwap	8.4600	8.4620	0.0682	0.0681	0.00
27/10/2006	J204 On 21-December-18			jSwap	8.3800	8.3810	0.0687	0.0687	0.00
27/10/2006	J207 On 15-January-20			jSwap	8.3500	8.3530	0.0282	0.0286	0.00
27/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
27/10/2006	JFRA On 01-February-07			jFra	9.0900	9.1040	0.0221	0.0222	0.00
27/10/2006	JFRA On 07-February-08			jFra	9.0800	9.1090	0.0221	0.0222	0.00
27/10/2006	JFRA On 03-May-07			jFra	9.2600	9.2710	0.0226	0.0226	0.00
27/10/2006	JFRA On 02-August-07			jFra	9.2200	9.2440	0.0225	0.0225	0.00
27/10/2006	JFRA On 02-November-06			jFra	8.7700	8.7910	0.0214	0.0215	0.00
27/10/2006	JFRA On 01-November-07			jFra	9.1700	9.1840	0.0240	0.0241	0.00
27/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3878	3923	3878	3923	0.00
27/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	13	13	13	13	0.00
27/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24521	24583	24521	24583	0.00
27/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20665	20653	20665	20653	0.00
27/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4343	4374	4343	4374	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	59	58	59	58	0.00
27/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4339	4393	4339	4393	0.00
27/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	147	143	147	143	0.00
27/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4327	4369	4327	4369	0.00
27/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
27/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4630	4665	4630	4665	0.00
27/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	256	252	256	252	0.00
27/10/2006	JN02 On 01-February-07			jNote	9.0500	9.0760	0.1647	0.1652	0.00
27/10/2006	JN02 On 03-May-07			jNote	8.9800	9.0160	0.1636	0.1641	0.00
27/10/2006	JN02 On 02-August-07			jNote	8.8800	8.9210	0.1619	0.1625	0.00
27/10/2006	JN02 On 02-November-06			jNote	9.0600	9.0780	0.1650	0.1654	0.00
27/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	10711	11034	10711	11034	0.00
27/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9857	9653	9857	9653	0.00
27/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	12041	12353	12041	12353	0.00
27/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16923	16615	16923	16615	0.00
27/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	14330	14686	14330	14686	0.00
27/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21077	20683	21077	20683	0.00
27/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32900	33294	32900	33294	0.00
27/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/10/2006	JN05 On 01-February-07			jNote	8.6500	8.7040	0.3470	0.3488	0.00
27/10/2006	JN05 On 03-May-07			jNote	8.6000	8.6580	0.3454	0.3473	0.00
27/10/2006	JN05 On 02-August-07			jNote	8.5400	8.6000	0.3435	0.3455	0.00
27/10/2006	JN05 On 02-November-06			jNote	8.6800	8.7280	0.3479	0.3497	0.00
27/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	2512	2956	2512	2956	0.00
27/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	26581	24837	26581	24837	0.00
27/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	5035	5634	5035	5634	0.00
27/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31141	29383	31141	29383	0.00
27/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	6943	7619	6943	7619	0.00
27/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	35548	33738	35548	33738	0.00
27/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	57219	59209	57219	59209	0.00
27/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/10/2006	JN10 On 01-February-07			jNote	8.3900	8.3950	0.5606	0.5601	0.00
27/10/2006	JN10 On 03-May-07			jNote	8.3600	8.3560	0.5592	0.5585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	JN10 On 02-August-07			jNote	8.3100	8.3110	0.5575	0.5568	0.00
27/10/2006	JN10 On 02-November-06			jNote	8.4200	8.4200	0.5616	0.5612	0.00
27/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	695	727	695	727	0.00
27/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	41313	41091	41313	41091	0.00
27/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	2160	2185	2160	2185	0.00
27/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	45258	45230	45258	45230	0.00
27/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	3503	3520	3503	3520	0.00
27/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	49652	49680	49652	49680	0.00
27/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	77749	77978	77749	77978	0.00
27/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
27/10/2006	JROD On 31-January-07			jRod	8.2400	8.2470	0.0018	0.0014	0.00
27/10/2006	JROD On 28-February-07			jRod	8.4900	8.4940	0.0029	0.0026	0.00
27/10/2006	JROD On 30-March-07			jRod	8.7500	8.7520	0.0042	0.0038	0.00
27/10/2006	JROD On 30-April-07			jRod	8.5600	8.5570	0.0047	0.0043	0.00
27/10/2006	JROD On 31-May-07			jRod	8.7600	8.7550	0.0061	0.0057	0.00
27/10/2006	JROD On 31-October-06			jRod	7.7200	7.7240	0.0000	0.0005	0.00
27/10/2006	JROD On 30-November-06			jRod	7.9800	7.9840	0.0006	0.0002	0.00
27/10/2006	JROD On 29-December-06			jRod	8.3400	8.3630	0.0014	0.0011	0.00
27/10/2006	OTH1 On 01-February-07			Index Future	243.5800	0.0000	243.5790	0.0000	0.00
27/10/2006	OTH1 On 01-February-07	243.58	Call	Index Future	25042	0	25042	0	0.00
27/10/2006	OTH1 On 01-February-07	243.58	Put	Index Future	25052	0	25052	0	0.00
27/10/2006	OTHI On 02-November-06			Index Future	239.2900	238.6590	239.2920	238.6590	15.00
27/10/2006	R153 On 01-February-07			Bond Future	8.3100	8.4700	119.8998	119.3740	0.00
27/10/2006	R153 On 03-May-07			Bond Future	8.2600	8.3430	115.9179	115.6465	0.00
27/10/2006	R153 On 02-August-07			Bond Future	8.1900	8.2820	118.4353	118.1825	0.00
27/10/2006	R153 On 02-November-06			Bond Future	8.3600	8.4500	117.2952	116.9803	523.00
27/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12355	9588	12355	9588	0.00
27/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	7753	10244	7753	10244	0.00
27/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	17824	16294	17824	16294	0.00
27/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	10288	11472	10288	11472	0.00
27/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	21814	20387	21814	20387	0.00
27/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	13056	14156	13056	14156	0.00
27/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	4355	2661	4355	2661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	1206	2661	1206	2661	0.00
27/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18941	15408	18941	15408	0.00
27/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	4556	6281	4556	6281	0.00
27/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7097	4782	7097	4782	0.00
27/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	460	1295	460	1295	0.00
27/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14411	11375	14411	11375	0.00
27/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	6536	8758	6536	8758	0.00
27/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13607	10612	13607	10612	0.00
27/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	37	192	37	192	0.00
27/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13366	10464	13366	10464	0.00
27/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	7126	9482	7126	9482	0.00
27/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	21580	19863	21580	19863	0.00
27/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	7939	8936	7939	8936	0.00
27/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	25220	23661	25220	23661	0.00
27/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	10784	11754	10784	11754	0.00
27/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	5658	3636	5658	3636	0.00
27/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	763	1891	763	1891	0.00
27/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25302	21252	25302	21252	0.00
27/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2846	4054	2846	4054	0.00
27/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	22579	20816	22579	20816	0.00
27/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	7418	8369	7418	8369	0.00
27/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	23600	21793	23600	21793	0.00
27/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	6922	7830	6922	7830	0.00
27/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	26113	24522	26113	24522	0.00
27/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	10264	11201	10264	11201	0.00
27/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	27022	25400	27022	25400	0.00
27/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	9761	10667	9761	10667	0.00
27/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	22161	19019	22161	19019	0.00
27/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1	8	1	8	0.00
27/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	964	476	964	476	0.00
27/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	4829	7490	4829	7490	101.00
27/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8716	6510	8716	6510	0.00
27/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	10696	13747	10696	13747	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5174	3656	5174	3656	0.00
27/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	15449	19188	15449	19188	0.00
27/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35	14	35	14	0.00
27/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12743	15872	12743	15872	0.00
27/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2726	1804	2726	1804	0.00
27/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	21373	25708	21373	25708	0.00
27/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	21639	24789	21639	24789	0.00
27/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1375	860	1375	860	0.00
27/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	28471	33214	28471	33214	0.00
27/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	30657	33806	30657	33806	0.00
27/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	628	371	628	371	0.00
27/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	36251	41251	36251	41251	0.00
27/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39762	42912	39762	42912	0.00
27/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	258	143	258	143	0.00
27/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	44487	49630	44487	49630	0.00
27/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	48957	52107	48957	52107	0.00
27/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	31	15	31	15	0.00
27/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	61713	66955	61713	66955	0.00
27/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	95	50	95	50	0.00
27/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	53010	58222	53010	58222	0.00
27/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32212	27775	32212	27775	0.00
27/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1760	2580	1760	2580	0.00
27/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	58242	61391	58242	61391	0.00
27/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	67618	70767	67618	70767	0.00
27/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	30670	27521	30670	27521	0.00
27/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27904	25929	27904	25929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	5183	5923	5183	5923	0.00
27/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	30815	29071	30815	29071	0.00
27/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	7932	8716	7932	8716	0.00
27/10/2006	R157 On 01-February-07			Bond Future	8.1000	8.1900	138.3134	137.6790	0.00
27/10/2006	R157 On 03-May-07			Bond Future	8.0700	8.1140	134.5071	134.1747	0.00
27/10/2006	R157 On 02-August-07			Bond Future	8.0300	8.0750	137.4252	137.1144	0.00
27/10/2006	R157 On 02-November-06			Bond Future	8.1500	8.1900	135.2683	134.9288	6.00
27/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27387	23923	27387	23923	0.00
27/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	16641	19521	16641	19521	0.00
27/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	48463	46350	48463	46350	0.00
27/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	17677	18889	17677	18889	0.00
27/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	56636	54710	56636	54710	0.00
27/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	24003	25185	24003	25185	0.00
27/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	10041	8102	10041	8102	0.00
27/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	2137	3593	2137	3593	0.00
27/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	34378	30428	34378	30428	150.00
27/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	12714	15107	12714	15107	0.00
27/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	23006	19947	23006	19947	0.00
27/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	221	557	221	557	0.00
27/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	39421	35170	39421	35170	0.00
27/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	10544	12637	10544	12637	0.00
27/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	30193	26916	30193	26916	0.00
27/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	52	170	52	170	0.00
27/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	42048	37656	42048	37656	0.00
27/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	9586	11538	9586	11538	0.00
27/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	47485	42829	47485	42829	0.00
27/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	7891	9578	7891	9578	0.00
27/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	57913	55578	57913	55578	0.00
27/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	13198	14188	13198	14188	0.00
27/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	65433	63339	65433	63339	0.00
27/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	19211	20226	19211	20226	0.00
27/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	44689	41301	44689	41301	0.00
27/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2	10	2	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	37452	34090	37452	34090	20.00
27/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	10	44	10	44	20.00
27/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14301	12049	14301	12049	250.00
27/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	29513	33604	29513	33604	0.00
27/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	102729	96755	102729	96755	0.00
27/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1268	1638	1268	1638	150.00
27/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	33822	30491	33822	30491	0.00
27/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	23	88	23	88	0.00
27/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	44738	40211	44738	40211	0.00
27/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	8703	10519	8703	10519	0.00
27/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	53136	48240	53136	48240	0.00
27/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6462	7910	6462	7910	0.00
27/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	60393	58006	60393	58006	0.00
27/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	12228	13165	12228	13165	0.00
27/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	67724	65590	67724	65590	0.00
27/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	18135	19110	18135	19110	0.00
27/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	62917	60479	62917	60479	0.00
27/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	11313	12200	11313	12200	0.00
27/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	58873	56371	58873	56371	0.00
27/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	5929	6535	5929	6535	0.00
27/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	68078	62704	68078	62704	0.00
27/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3934	4904	3934	4904	0.00
27/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	73411	70785	73411	70785	0.00
27/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	8178	8876	8178	8876	0.00
27/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	62562	59167	62562	59167	0.00
27/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	31	26	31	26	0.00
27/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	30339	33730	30339	33730	171.00
27/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	26580	23389	26580	23389	0.00
27/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	110	314	110	314	100.00
27/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1351	1031	1351	1031	0.00
27/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	12371	15446	12371	15446	0.00
27/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	17582	14982	17582	14982	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	25308	29052	25308	29052	0.00
27/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10133	8379	10133	8379	0.00
27/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	36679	41269	36679	41269	0.00
27/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	49970	53365	49970	53365	0.00
27/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5531	4454	5531	4454	0.00
27/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	51254	56520	51254	56520	0.00
27/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	70013	73408	70013	73408	0.00
27/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2742	2148	2742	2148	0.00
27/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	68003	73753	68003	73753	0.00
27/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	111277	114672	111277	114672	0.00
27/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	90446	93841	90446	93841	0.00
27/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	80101	76706	80101	76706	0.00
27/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	97314	93918	97314	93918	0.00
27/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	114205	110810	114205	110810	0.00
27/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1225	933	1225	933	0.00
27/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	86397	92449	86397	92449	0.00
27/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	83653	77941	83653	77941	0.00
27/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2359	2992	2359	2992	0.00
27/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	99539	93600	99539	93600	0.00
27/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1408	1814	1408	1814	0.00
27/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	115492	109404	115492	109404	0.00
27/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	832	1088	832	1088	0.00
27/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	79679	77357	79679	77357	0.00
27/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	13432	14217	13432	14217	0.00
27/10/2006	R186 On 01-February-07			Bond Future	7.7700	7.8060	128.7346	128.3125	0.00
27/10/2006	R186 On 03-May-07			Bond Future	7.7400	7.7770	131.5607	131.1398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R186 On 02-August-07			Bond Future	7.7100	7.7480	129.1102	128.7025	0.00
27/10/2006	R186 On 02-November-06			Bond Future	7.8000	7.8340	131.1726	130.7493	27.00
27/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	30277	28375	30277	28375	0.00
27/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	32820	35139	32820	35139	0.00
27/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	83409	80586	83409	80586	0.00
27/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	24315	25702	24315	25702	0.00
27/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	93806	91119	93806	91119	0.00
27/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	31750	33141	31750	33141	0.00
27/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	4955	4054	4955	4054	0.00
27/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	10917	14248	10917	14248	0.00
27/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	47426	44903	47426	44903	0.00
27/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	20188	21886	20188	21886	0.00
27/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	24982	21655	24982	21655	0.00
27/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	966	1870	966	1870	0.00
27/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	63554	60595	63554	60595	0.00
27/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	13246	14509	13246	14509	0.00
27/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	47280	43153	47280	43153	0.00
27/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	47	152	47	152	0.00
27/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	52953	48773	52953	48773	0.00
27/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	19	72	19	72	0.00
27/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	72309	69164	72309	69164	0.00
27/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	10711	11787	10711	11787	0.00
27/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	98981	95882	98981	95882	0.00
27/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	17760	18872	17760	18872	0.00
27/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	58601	54394	58601	54394	0.00
27/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	8	33	8	33	0.00
27/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	90766	87320	90766	87320	0.00
27/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	7061	7836	7061	7836	0.00
27/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	108624	105710	108624	105710	0.00
27/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	24582	25745	24582	25745	0.00
27/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	80833	76601	80833	76601	0.00
27/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	0	1	0	1	0.00
27/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	107115	103891	107115	103891	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	15062	16048	15062	16048	0.00
27/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	112453	109486	112453	109486	0.00
27/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	23009	24118	23009	24118	0.00
27/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	116327	113307	116327	113307	0.00
27/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	21518	22575	21518	22575	0.00
27/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	114410	110674	114410	110674	0.00
27/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3933	4419	3933	4419	0.00
27/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	107757	103525	107757	103525	0.00
27/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	123935	120487	123935	120487	0.00
27/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	10666	11428	10666	11428	0.00
27/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	132217	129002	132217	129002	0.00
27/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	16318	17181	16318	17181	0.00
27/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	67844	64788	67844	64788	0.00
27/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	11871	13036	11871	13036	0.00
27/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	17137	15866	17137	15866	0.00
27/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	50552	53503	50552	53503	0.00
27/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	171	155	171	155	0.00
27/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	37219	41435	37219	41435	0.00
27/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8951	8200	8951	8200	0.00
27/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	74377	77848	74377	77848	0.00
27/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1	1	1	1	0.00
27/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	69291	73523	69291	73523	0.00
27/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4134	3748	4134	3748	0.00
27/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	102760	106595	102760	106595	0.00
27/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	102740	106972	102740	106972	0.00
27/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1667	1496	1667	1496	0.00
27/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	134733	138782	134733	138782	0.00
27/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	137451	141683	137451	141683	0.00
27/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	133747	129515	133747	129515	0.00
27/10/2006	R186 On 02-November-06	9.00	Put	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
27/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	173478	177710	173478	177710	0.00
27/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	580	515	580	515	0.00
27/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	169380	173536	169380	173536	0.00
27/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	138517	134594	138517	134594	0.00
27/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2193	2491	2193	2491	0.00
27/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	103022	99860	103022	99860	0.00
27/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	16366	17414	16366	17414	0.00
27/10/2006	R194 On 01-February-07			Bond Future	8.7400	8.8350	105.6294	105.5361	0.00
27/10/2006	R194 On 03-May-07			Bond Future	8.6900	8.7870	102.8592	102.7815	0.00
27/10/2006	R194 On 02-August-07			Bond Future	8.6000	8.7070	105.0935	105.0341	0.00
27/10/2006	R194 On 02-November-06			Bond Future	8.7600	8.8320	103.3657	103.2710	0.00
27/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3516	3083	3516	3083	0.00
27/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3436	3935	3436	3935	0.00
27/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4960	4579	4960	4579	0.00
27/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4470	4867	4470	4867	0.00
27/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6286	5989	6286	5989	0.00
27/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5457	5755	5457	5755	0.00
27/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	255	148	255	148	0.00
27/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2164	3005	2164	3005	0.00
27/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6020	5589	6020	5589	0.00
27/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3591	3937	3591	3937	0.00
27/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6868	6554	6868	6554	0.00
27/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4951	5231	4951	5231	0.00
27/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5798	5377	5798	5377	0.00
27/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3757	4113	3757	4113	0.00
27/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6247	5806	6247	5806	0.00
27/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3431	3767	3431	3767	0.00
27/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7170	6847	7170	6847	0.00
27/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4710	4981	4710	4981	0.00
27/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7018	6699	7018	6699	0.00
27/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4829	5105	4829	5105	0.00
27/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2992	2601	2992	2601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3915	4457	3915	4457	0.00
27/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7202	6721	7202	6721	0.00
27/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2839	3135	2839	3135	0.00
27/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3248	2836	3248	2836	0.00
27/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3670	4190	3670	4190	0.00
27/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2294	1967	2294	1967	0.00
27/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4726	5331	4726	5331	0.00
27/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	82	45	82	45	0.00
27/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3226	4137	3226	4137	0.00
27/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	149	85	149	85	0.00
27/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	2676	3558	2676	3558	0.00
27/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1370	1145	1370	1145	0.00
27/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6323	7030	6323	7030	0.00
27/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1	1	1	1	0.00
27/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6242	7188	6242	7188	0.00
27/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9350	10297	9350	10297	0.00
27/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	733	594	733	594	0.00
27/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8217	9010	8217	9010	0.00
27/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12473	13420	12473	13420	0.00
27/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	342	268	342	268	0.00
27/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10366	11224	10366	11224	0.00
27/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	162	124	162	124	0.00
27/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12736	13630	12736	13630	0.00
27/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15610	16556	15610	16556	0.00
27/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	70	52	70	52	0.00
27/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15203	16117	15203	16117	0.00
27/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18759	19706	18759	19706	0.00
27/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	28	20	28	20	0.00
27/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17729	18654	17729	18654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21923	22870	21923	22870	0.00
27/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	7	10	7	0.00
27/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20290	21219	20290	21219	0.00
27/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25100	26047	25100	26047	0.00
27/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34714	35661	34714	35661	0.00
27/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31496	32442	31496	32442	0.00
27/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28291	29238	28291	29238	0.00
27/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28073	29005	28073	29005	0.00
27/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
27/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25466	26398	25466	26398	0.00
27/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	2	3	2	0.00
27/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22871	23802	22871	23802	0.00
27/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7798	7457	7798	7457	0.00
27/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4252	4506	4252	4506	0.00
27/10/2006	R201 On 01-February-07			Bond Future	8.1000	8.1370	104.8660	104.6254	0.00
27/10/2006	R201 On 03-May-07			Bond Future	8.0600	8.1020	107.1570	106.9330	0.00
27/10/2006	R201 On 02-August-07			Bond Future	8.0300	8.0660	105.0664	104.8531	0.00
27/10/2006	R201 On 02-November-06			Bond Future	8.1300	8.1690	106.9465	106.7069	26.00
27/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	21632	20318	21632	20318	0.00
27/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	12632	13724	12632	13724	0.00
27/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	39172	37759	39172	37759	0.00
27/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	14424	15250	14424	15250	0.00
27/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	44535	43209	44535	43209	0.00
27/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	18423	19230	18423	19230	0.00
27/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	8711	7283	8711	7283	0.00
27/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	1486	2454	1486	2454	0.00
27/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	31232	29612	31232	29612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	7833	8619	7833	8619	0.00
27/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	22021	19752	22021	19752	0.00
27/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	71	197	71	197	0.00
27/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	37692	35914	37692	35914	0.00
27/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	5778	6406	5778	6406	0.00
27/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	46662	45101	46662	45101	0.00
27/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	10838	11517	10838	11517	0.00
27/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	51577	50134	51577	50134	0.00
27/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	14652	15342	14652	15342	0.00
27/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	30662	28286	30662	28286	0.00
27/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	6	26	6	26	0.00
27/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	33336	31661	33336	31661	0.00
27/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	7089	7820	7089	7820	0.00
27/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	24896	22572	24896	22572	0.00
27/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	33	105	33	105	0.00
27/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	35490	33763	35490	33763	0.00
27/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	6405	7083	6405	7083	0.00
27/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	27779	25422	27779	25422	0.00
27/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	15	53	15	53	0.00
27/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	42221	40351	42221	40351	0.00
27/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	4681	5216	4681	5216	0.00
27/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	48627	47031	48627	47031	0.00
27/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	10058	10702	10058	10702	0.00
27/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	53413	51942	53413	51942	0.00
27/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	13807	14469	13807	14469	0.00
27/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	36407	34016	36407	34016	0.00
27/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1	5	1	5	0.00
27/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	50626	48997	50626	48997	0.00
27/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	9322	9932	9322	9932	0.00
27/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	55278	53779	55278	53779	0.00
27/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	13000	13635	13000	13635	0.00
27/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	54227	52176	54227	52176	0.00
27/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2796	3150	2796	3150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	58940	57184	58940	57184	0.00
27/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	6790	7273	6790	7273	0.00
27/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	50598	48202	50598	48202	0.00
27/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1317	1064	1317	1064	0.00
27/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9092	11234	9092	11234	0.00
27/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13758	12779	13758	12779	0.00
27/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19419	20846	19419	20846	0.00
27/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7888	7233	7888	7233	0.00
27/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	28477	30228	28477	30228	0.00
27/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	39	36	39	36	0.00
27/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	23094	25487	23094	25487	0.00
27/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	38622	41018	38622	41018	0.00
27/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4254	3858	4254	3858	0.00
27/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	40044	42054	40044	42054	0.00
27/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	54481	56877	54481	56877	0.00
27/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2077	1863	2077	1863	0.00
27/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	53346	55538	53346	55538	0.00
27/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	911	809	911	809	0.00
27/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	67943	70246	67943	70246	0.00
27/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	70639	73035	70639	73035	0.00
27/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	87102	89498	87102	89498	0.00
27/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	64531	62136	64531	62136	0.00
27/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	357	314	357	314	0.00
27/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	83441	85804	83441	85804	0.00
27/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	66719	64542	66719	64542	0.00
27/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1644	1873	1644	1873	0.00
27/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	63002	61399	63002	61399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	10130	10660	10130	10660	0.00
27/10/2006	R203 On 01-February-07			Bond Future	7.9900	8.0370	105.1332	104.7693	0.00
27/10/2006	R203 On 03-May-07			Bond Future	7.9500	8.0050	103.2558	102.8965	0.00
27/10/2006	R203 On 02-August-07			Bond Future	7.9200	7.9700	105.4964	105.1556	0.00
27/10/2006	R203 On 02-November-06			Bond Future	8.0100	8.0640	102.8809	102.5196	0.00
27/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	15749	14013	15749	14013	0.00
27/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	14749	16651	14749	16651	0.00
27/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	44546	41840	44546	41840	0.00
27/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	6928	7815	6928	7815	0.00
27/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	49806	47348	49806	47348	0.00
27/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	10474	11424	10474	11424	0.00
27/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3274	2153	3274	2153	0.00
27/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	4288	6780	4288	6780	0.00
27/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	26236	23840	26236	23840	0.00
27/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	7585	8828	7585	8828	0.00
27/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	17032	13730	17032	13730	0.00
27/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	130	440	130	440	0.00
27/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	39303	36363	39303	36363	0.00
27/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3405	4104	3405	4104	0.00
27/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	34403	30793	34403	30793	0.00
27/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	0	3	0	3	0.00
27/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	45060	41952	45060	41952	0.00
27/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	2373	2904	2373	2904	0.00
27/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	41289	37677	41289	37677	0.00
27/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	42151	39124	42151	39124	0.00
27/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	2851	3462	2851	3462	0.00
27/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	37854	34242	37854	34242	0.00
27/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	0	1	0	1	0.00
27/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	55191	52211	55191	52211	0.00
27/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	4251	4865	4251	4865	0.00
27/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	44708	41096	44708	41096	0.00
27/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00

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27/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	54073	50768	54073	50768	0.00
27/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	1320	1653	1320	1653	0.00
27/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	59711	57027	59711	57027	0.00
27/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	7256	7981	7256	7981	0.00
27/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	51498	47886	51498	47886	0.00
27/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	57967	54929	57967	54929	0.00
27/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	3734	4289	3734	4289	0.00
27/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	62289	59555	62289	59555	0.00
27/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	6590	7263	6590	7263	0.00
27/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	60781	57688	60781	57688	0.00
27/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	3270	3770	3270	3770	0.00
27/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	64904	62121	64904	62121	0.00
27/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5974	6599	5974	6599	0.00
27/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	48021	44840	48021	44840	0.00
27/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1963	2421	1963	2421	0.00
27/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	69664	66160	69664	66160	0.00
27/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	438	572	438	572	0.00
27/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8326	7236	8326	7236	0.00
27/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	25389	27937	25389	27937	0.00
27/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	73	45	73	45	0.00
27/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	19432	23015	19432	23015	0.00
27/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3801	3221	3801	3221	0.00
27/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	39350	42409	39350	42409	0.00
27/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	38141	41753	38141	41753	0.00
27/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1472	1215	1472	1215	0.00
27/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	55944	59325	55944	59325	0.00
27/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	57374	60987	57374	60987	0.00
27/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	77070	80682	77070	80682	0.00
27/10/2006	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
27/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	117899	121511	117899	121511	0.00
27/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	97241	100853	97241	100853	0.00
27/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	28	21	28	21	0.00
27/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	113991	117623	113991	117623	0.00
27/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	127	99	127	99	0.00
27/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	93794	97404	93794	97404	0.00
27/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	477	383	477	383	0.00
27/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	74316	77861	74316	77861	0.00
27/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	72342	69068	72342	69068	0.00
27/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1864	2184	1864	2184	0.00
27/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	75670	72716	75670	72716	0.00
27/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3960	4413	3960	4413	0.00
27/10/2006	R204 On 01-February-07			Bond Future	7.9700	8.0110	101.2836	100.9347	0.00
27/10/2006	R204 On 03-May-07			Bond Future	7.9400	7.9810	103.4987	103.1608	0.00
27/10/2006	R204 On 02-August-07			Bond Future	7.9100	7.9510	101.7018	101.3748	0.00
27/10/2006	R204 On 02-November-06			Bond Future	7.9900	8.0390	103.0699	102.7253	0.00
27/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	22571	20875	22571	20875	0.00
27/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	19915	21708	19915	21708	0.00
27/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	56853	54554	56853	54554	0.00
27/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	15577	16658	15577	16658	0.00
27/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	63556	61384	63556	61384	0.00
27/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	20657	21754	20657	21754	0.00
27/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5293	4093	5293	4093	0.00
27/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4833	7079	4833	7079	0.00
27/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	33915	31746	33915	31746	0.00
27/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	12558	13878	12558	13878	0.00
27/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	19761	16804	19761	16804	0.00
27/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	368	857	368	857	0.00
27/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	37852	34432	37852	34432	0.00
27/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	7	33	7	33	0.00
27/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	47163	44590	47163	44590	0.00
27/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	7572	8488	7572	8488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	52906	50199	52906	50199	0.00
27/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	6149	6931	6149	6931	0.00
27/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	45096	41655	45096	41655	0.00
27/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	1	7	1	7	0.00
27/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	50011	47369	50011	47369	0.00
27/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	6828	7675	6828	7675	0.00
27/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	41482	38048	41482	38048	0.00
27/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	3	15	3	15	0.00
27/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	61832	58951	61832	58951	0.00
27/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	4461	5069	4461	5069	0.00
27/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	66901	64395	66901	64395	0.00
27/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	11535	12408	11535	12408	0.00
27/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	73040	70696	73040	70696	0.00
27/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	16223	17149	16223	17149	0.00
27/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	55830	52385	55830	52385	0.00
27/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	69512	66957	69512	66957	0.00
27/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	10667	11492	10667	11492	0.00
27/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	75494	73110	75494	73110	0.00
27/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	15240	16125	15240	16125	0.00
27/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	72159	69557	72159	69557	0.00
27/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	9852	10629	9852	10629	0.00
27/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	77979	75555	77979	75555	0.00
27/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	14305	15150	14305	15150	0.00
27/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	55845	53076	55845	53076	0.00
27/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	5532	6251	5532	6251	0.00
27/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	48692	45248	48692	45248	0.00
27/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	0	3	0	3	0.00
27/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	77348	74253	77348	74253	0.00
27/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2638	3032	2638	3032	0.00
27/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	73362	69916	73362	69916	0.00
27/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13621	12420	13621	12420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	30147	32434	30147	32434	0.00
27/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	360	277	360	277	0.00
27/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	19327	22690	19327	22690	0.00
27/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7718	6948	7718	6948	0.00
27/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	43919	46639	43919	46639	0.00
27/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	4	4	4	4	0.00
27/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	38907	42353	38907	42353	0.00
27/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	59364	62810	59364	62810	0.00
27/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3966	3524	3966	3524	0.00
27/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	60353	63400	60353	63400	0.00
27/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	80365	83811	80365	83811	0.00
27/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1832	1607	1832	1607	0.00
27/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	78928	82192	78928	82192	0.00
27/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	124049	127495	124049	127495	0.00
27/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	101921	105367	101921	105367	0.00
27/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	276	236	276	236	0.00
27/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	120421	123871	120421	123871	0.00
27/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	755	654	755	654	0.00
27/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	99099	102486	99099	102486	0.00
27/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	83061	80289	83061	80289	0.00
27/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	7076	7683	7076	7683	0.00
27/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	88201	85628	88201	85628	0.00
27/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	11009	11706	11009	11706	0.00
27/10/2006	R207 On 01-February-07			Bond Future	7.9200	7.9650	95.0701	94.7238	0.00
27/10/2006	R207 On 03-May-07			Bond Future	7.8900	7.9380	97.1509	96.8074	0.00
27/10/2006	R207 On 02-August-07			Bond Future	7.8700	7.9090	95.6217	95.2885	0.00
27/10/2006	R207 On 02-November-06			Bond Future	7.9500	7.9940	96.6012	96.2524	0.00
27/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	19917	18095	19917	18095	0.00
27/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	13773	15414	13773	15414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	52317	49683	52317	49683	0.00
27/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	7347	8149	7347	8149	0.00
27/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	57110	54644	57110	54644	0.00
27/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	10505	11371	10505	11371	0.00
27/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	6484	4782	6484	4782	0.00
27/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	2532	4318	2532	4318	0.00
27/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	31925	29503	31925	29503	0.00
27/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	6925	7966	6925	7966	0.00
27/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	23053	19706	23053	19706	0.00
27/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	51	192	51	192	0.00
27/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	37866	34381	37866	34381	0.00
27/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	0	3	0	3	0.00
27/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	43350	40538	43350	40538	0.00
27/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	3631	4282	3631	4282	0.00
27/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	49501	46534	49501	46534	0.00
27/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	2543	3038	2543	3038	0.00
27/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	45176	41688	45176	41688	0.00
27/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	46396	43502	46396	43502	0.00
27/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	3047	3617	3047	3617	0.00
27/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	41531	38044	41531	38044	0.00
27/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	0	1	0	1	0.00
27/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	55859	52765	55859	52765	0.00
27/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1740	2108	1740	2108	0.00
27/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	63756	60883	63756	60883	0.00
27/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	4601	5163	4601	5163	0.00
27/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	67899	65224	67899	65224	0.00
27/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	7252	7909	7252	7909	0.00
27/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	52405	48917	52405	48917	0.00
27/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	62366	59170	62366	59170	0.00
27/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	1163	1429	1163	1429	0.00
27/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	59555	56067	59555	56067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	66720	63796	66720	63796	0.00
27/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	4066	4577	4066	4577	0.00
27/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	70693	67971	70693	67971	0.00
27/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	6582	7192	6582	7192	0.00
27/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	69718	66746	69718	66746	0.00
27/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	3583	4046	3583	4046	0.00
27/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	73520	70753	73520	70753	0.00
27/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	5962	6528	5962	6528	0.00
27/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	52658	49624	52658	49624	0.00
27/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	2109	2538	2109	2538	0.00
27/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	48800	45312	48800	45312	0.00
27/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	11039	9839	11039	9839	0.00
27/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	24275	26538	24275	26538	0.00
27/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	339	231	339	231	0.00
27/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	15975	19355	15975	19355	0.00
27/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5330	4653	5330	4653	0.00
27/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	38488	41274	38488	41274	0.00
27/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
27/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	35779	39267	35779	39267	0.00
27/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	56493	59981	56493	59981	0.00
27/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2202	1882	2202	1882	0.00
27/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	55839	58981	55839	58981	0.00
27/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	766	641	766	641	0.00
27/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	75457	78794	75457	78794	0.00
27/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	77798	81286	77798	81286	0.00
27/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	99713	103201	99713	103201	0.00
27/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	77089	73602	77089	73602	0.00
27/10/2006	R207 On 02-November-06	9.00	Put	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
27/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	222	181	222	181	0.00
27/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	96560	99982	96560	99982	0.00
27/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	78962	75605	78962	75605	0.00
27/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	382	488	382	488	0.00
27/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	53	42	53	42	0.00
27/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	118650	122102	118650	122102	0.00
27/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	81977	78844	81977	78844	0.00
27/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	2104	2406	2104	2406	0.00
27/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	85107	82184	85107	82184	0.00
27/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	3944	4353	3944	4353	0.00
27/10/2006	TRT1 On 01-February-07			Index Future	243.5800	0.0000	243.5800	0.0000	0.00
27/10/2006	TRT1 On 01-February-07	243.60	Call	Index Future	24948	0	24948	0	0.00
27/10/2006	TRT1 On 01-February-07	243.60	Put	Index Future	25148	0	25148	0	0.00
27/10/2006	TRTI On 02-November-06			Index Future	239.2800	238.6600	239.2800	238.6600	500.00
30/10/2006	CRD1 On 01-February-07			Index Future	106.2000	106.0020	106.1950	106.0020	10.00
30/10/2006	CRD1 On 01-February-07	106.00	Call	Index Future	11743	10910	11743	10910	0.00
30/10/2006	CRD1 On 01-February-07	106.00	Put	Index Future	9793	10890	9793	10890	0.00
30/10/2006	CRDI On 02-November-06			Index Future	104.0700	104.1220	104.0650	104.1220	0.00
30/10/2006	GOVI On 01-February-07			jGovi	246.9200	247.0840	246.9150	247.0840	71.00
30/10/2006	GOVI On 03-May-07			jGovi	252.4100	252.5870	252.4140	252.5870	0.00
30/10/2006	GOVI On 02-August-07			jGovi	258.1000	258.3650	258.1040	258.3650	0.00
30/10/2006	GOVI On 02-November-06			jGovi	241.9600	242.1230	241.9640	242.1230	596.00
30/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	169152	170842	169152	170842	0.00
30/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	2	2	2	2	0.00
30/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	174245	175974	174245	175974	0.00
30/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	105	104	105	104	0.00
30/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	176603	179188	176603	179188	0.00
30/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	563	538	563	538	0.00
30/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	119640	121230	119640	121230	0.00
30/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
30/10/2006	J153 On 31-August-10			jSwap	8.8800	8.8500	0.0461	0.0451	0.00
30/10/2006	J157 On 15-September-15			jSwap	8.5600	8.5360	0.0426	0.0444	0.00
30/10/2006	J186 On 21-December-26			jSwap	8.0900	8.0990	0.0588	0.0602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	J194 On 28-February-08			jSwap	9.0700	9.0740	0.0218	0.0219	0.00
30/10/2006	J201 On 22-December-14			jSwap	8.5600	8.5240	0.0643	0.0623	0.00
30/10/2006	J203 On 15-September-17			jSwap	8.4900	8.4630	0.0698	0.0682	0.00
30/10/2006	J204 On 21-December-18			jSwap	8.4000	8.3800	0.0700	0.0687	0.00
30/10/2006	J207 On 15-January-20			jSwap	8.3600	8.3480	0.0295	0.0282	0.00
30/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
30/10/2006	JFRA On 01-February-07			jFra	9.1000	9.0850	0.0222	0.0221	0.00
30/10/2006	JFRA On 07-February-08			jFra	9.0600	9.0790	0.0221	0.0221	0.00
30/10/2006	JFRA On 03-May-07			jFra	9.2400	9.2580	0.0225	0.0226	0.00
30/10/2006	JFRA On 02-August-07			jFra	9.2100	9.2200	0.0225	0.0225	0.00
30/10/2006	JFRA On 02-November-06			jFra	8.7500	8.7740	0.0214	0.0214	0.00
30/10/2006	JFRA On 01-November-07			jFra	9.1600	9.1690	0.0240	0.0240	0.00
30/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3905	3878	3905	3878	0.00
30/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	13	12	13	0.00
30/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24428	24521	24428	24521	0.00
30/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20612	20665	20612	20665	0.00
30/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4304	4343	4304	4343	0.00
30/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	59	59	59	59	0.00
30/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4323	4339	4323	4339	0.00
30/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	146	147	146	147	0.00
30/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4277	4327	4277	4327	0.00
30/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
30/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4594	4630	4594	4630	0.00
30/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	257	256	257	256	0.00
30/10/2006	JN02 On 01-February-07			jNote	9.0500	9.0470	0.1648	0.1647	0.00
30/10/2006	JN02 On 03-May-07			jNote	9.0000	8.9820	0.1640	0.1636	0.00
30/10/2006	JN02 On 02-August-07			jNote	8.9200	8.8800	0.1626	0.1619	0.00
30/10/2006	JN02 On 02-November-06			jNote	9.0500	9.0560	0.1648	0.1650	0.00
30/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	10616	10711	10616	10711	0.00
30/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9635	9857	9635	9857	0.00
30/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	12103	12041	12103	12041	0.00
30/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16585	16923	16585	16923	0.00
30/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	14585	14330	14585	14330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20529	21077	20529	21077	0.00
30/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32703	32900	32703	32900	0.00
30/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/10/2006	JN05 On 01-February-07			jNote	8.6900	8.6500	0.3482	0.3470	0.00
30/10/2006	JN05 On 03-May-07			jNote	8.6400	8.6000	0.3467	0.3454	0.00
30/10/2006	JN05 On 02-August-07			jNote	8.5800	8.5390	0.3450	0.3435	0.00
30/10/2006	JN05 On 02-November-06			jNote	8.7100	8.6770	0.3491	0.3479	0.00
30/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	2682	2512	2682	2512	0.00
30/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	25210	26581	25210	26581	0.00
30/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	5339	5035	5339	5035	0.00
30/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	29778	31141	29778	31141	0.00
30/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	7339	6943	7339	6943	0.00
30/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	34108	35548	34108	35548	0.00
30/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	58547	57219	58547	57219	0.00
30/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/10/2006	JN10 On 01-February-07			jNote	8.4200	8.3920	0.5615	0.5606	0.00
30/10/2006	JN10 On 03-May-07			jNote	8.3800	8.3560	0.5601	0.5592	0.00
30/10/2006	JN10 On 02-August-07			jNote	8.3400	8.3120	0.5584	0.5575	0.00
30/10/2006	JN10 On 02-November-06			jNote	8.4400	8.4150	0.5626	0.5616	0.00
30/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	756	695	756	695	0.00
30/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	39582	41313	39582	41313	0.00
30/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	2316	2160	2316	2160	0.00
30/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	43615	45258	43615	45258	0.00
30/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	3717	3503	3717	3503	0.00
30/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	48054	49652	48054	49652	0.00
30/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	79315	77749	79315	77749	0.00
30/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/10/2006	JROD On 31-January-07			jRod	8.2300	8.2360	0.0013	0.0018	0.00
30/10/2006	JROD On 28-February-07			jRod	8.4700	8.4860	0.0025	0.0029	0.00
30/10/2006	JROD On 30-March-07			jRod	8.7400	8.7490	0.0038	0.0042	0.00
30/10/2006	JROD On 30-April-07			jRod	8.5500	8.5580	0.0042	0.0047	0.00
30/10/2006	JROD On 31-May-07			jRod	8.7500	8.7580	0.0056	0.0061	0.00
30/10/2006	JROD On 31-October-06			jRod	7.7200	7.7240	0.0000	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
30/10/2006	JROD On 30-November-06			jRod	7.9600	7.9750	0.0001	0.0006	0.00
30/10/2006	JROD On 29-December-06			jRod	8.3200	8.3440	0.0010	0.0014	0.00
30/10/2006	OTH1 On 01-February-07			Index Future	244.1500	243.5790	244.1490	243.5790	15.00
30/10/2006	OTH1 On 01-February-07	243.58	Call	Index Future	27634	25042	27634	25042	0.00
30/10/2006	OTH1 On 01-February-07	243.58	Put	Index Future	21944	25052	21944	25052	0.00
30/10/2006	OTHI On 02-November-06			Index Future	239.2500	239.2920	239.2520	239.2920	0.00
30/10/2006	R153 On 01-February-07			Bond Future	8.4600	8.3100	119.4232	119.8998	0.00
30/10/2006	R153 On 03-May-07			Bond Future	8.3000	8.2550	115.7944	115.9179	0.00
30/10/2006	R153 On 02-August-07			Bond Future	8.2300	8.1940	118.3232	118.4353	0.00
30/10/2006	R153 On 02-November-06			Bond Future	8.4000	8.3600	117.1551	117.2952	523.00
30/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6510	8716	6510	8716	0.00
30/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	13256	10696	13256	10696	0.00
30/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16993	17824	16993	17824	0.00
30/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	10692	10288	10692	10288	0.00
30/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	21070	21814	21070	21814	0.00
30/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	13433	13056	13433	13056	0.00
30/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	2755	4355	2755	4355	0.00
30/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	1007	1206	1007	1206	0.00
30/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9629	12355	9629	12355	0.00
30/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	9793	7753	9793	7753	0.00
30/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	15530	18941	15530	18941	0.00
30/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	5912	4556	5912	4556	0.00
30/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	5489	7097	5489	7097	0.00
30/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	254	460	254	460	0.00
30/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11441	14411	11441	14411	0.00
30/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	8332	6536	8332	6536	0.00
30/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	12173	13607	12173	13607	0.00
30/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	5	37	5	37	0.00
30/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10516	13366	10516	13366	0.00
30/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	9042	7126	9042	7126	0.00
30/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20671	21580	20671	21580	0.00
30/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	8264	7939	8264	7939	0.00
30/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	24421	25220	24421	25220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	11107	10784	11107	10784	0.00
30/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4025	5658	4025	5658	0.00
30/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	532	763	532	763	0.00
30/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	21449	25302	21449	25302	0.00
30/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	3760	2846	3760	2846	0.00
30/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21651	22579	21651	22579	0.00
30/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	7725	7418	7725	7418	0.00
30/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22655	23600	22655	23600	0.00
30/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	7212	6922	7212	6922	0.00
30/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	25301	26113	25301	26113	0.00
30/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	10573	10264	10573	10264	0.00
30/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	26198	27022	26198	27022	0.00
30/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	10058	9761	10058	9761	0.00
30/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	20760	22161	20760	22161	0.00
30/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	227	964	227	964	0.00
30/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	5493	4829	5493	4829	101.00
30/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3626	5174	3626	5174	0.00
30/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	18667	15449	18667	15449	0.00
30/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	0	35	0	35	0.00
30/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14110	12743	14110	12743	0.00
30/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1767	2726	1767	2726	0.00
30/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	25180	21373	25180	21373	0.00
30/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	23040	21639	23040	21639	0.00
30/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	829	1375	829	1375	0.00
30/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	32691	28471	32691	28471	0.00
30/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	32058	30657	32058	30657	0.00
30/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	350	628	350	628	0.00
30/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	40739	36251	40739	36251	0.00
30/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41163	39762	41163	39762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	132	258	132	258	0.00
30/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	49127	44487	49127	44487	0.00
30/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	50358	48957	50358	48957	0.00
30/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	13	31	13	31	0.00
30/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	66461	61713	66461	61713	0.00
30/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	44	95	44	95	0.00
30/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	57726	53010	57726	53010	0.00
30/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	28041	32212	28041	32212	0.00
30/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2354	1760	2354	1760	0.00
30/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	59643	58242	59643	58242	0.00
30/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	69019	67618	69019	67618	0.00
30/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	29269	30670	29269	30670	0.00
30/10/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26893	27904	26893	27904	0.00
30/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	5408	5183	5408	5183	0.00
30/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	29943	30815	29943	30815	0.00
30/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	8181	7932	8181	7932	0.00
30/10/2006	R157 On 01-February-07			Bond Future	8.1800	8.1040	137.7893	138.3134	0.00
30/10/2006	R157 On 03-May-07			Bond Future	8.1000	8.0680	134.3118	134.5071	0.00
30/10/2006	R157 On 02-August-07			Bond Future	8.0600	8.0310	137.2415	137.4252	0.00
30/10/2006	R157 On 02-November-06			Bond Future	8.1700	8.1450	135.1173	135.2683	6.00
30/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	15006	17582	15006	17582	0.00
30/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	27973	25308	27973	25308	0.00
30/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	46943	48463	46943	48463	0.00
30/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	18109	17677	18109	17677	0.00
30/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	55259	56636	55259	56636	0.00
30/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	24464	24003	24464	24003	0.00
30/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	7697	10041	7697	10041	0.00
30/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	1304	2137	1304	2137	0.00
30/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	24079	27387	24079	27387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	18574	16641	18574	16641	0.00
30/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	30682	34378	30682	34378	150.00
30/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	14257	12714	14257	12714	0.00
30/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	21310	23006	21310	23006	0.00
30/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	35	221	35	221	0.00
30/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	35493	39421	35493	39421	0.00
30/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	11857	10544	11857	10544	0.00
30/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	28634	30193	28634	30193	0.00
30/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	3	52	3	52	0.00
30/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	38014	42048	38014	42048	0.00
30/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	10792	9586	10792	9586	0.00
30/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	43257	47485	43257	47485	0.00
30/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	8903	7891	8903	7891	0.00
30/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	56286	57913	56286	57913	0.00
30/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	13524	13198	13524	13198	0.00
30/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	63971	65433	63971	65433	0.00
30/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	19588	19211	19588	19211	0.00
30/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	43177	44689	43177	44689	0.00
30/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	0	2	0	2	0.00
30/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	35931	37452	35931	37452	20.00
30/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	0	10	0	10	20.00
30/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12035	14301	12035	14301	250.00
30/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	32487	29513	32487	29513	0.00
30/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	97648	102729	97648	102729	0.00
30/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1428	1268	1428	1268	150.00
30/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	32289	33822	32289	33822	0.00
30/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	1	23	1	23	0.00
30/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	40604	44738	40604	44738	0.00
30/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	9809	8703	9809	8703	0.00
30/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	48737	53136	48737	53136	0.00
30/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	7304	6462	7304	6462	0.00
30/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	58743	60393	58743	60393	0.00
30/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	12530	12228	12530	12228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	66243	67724	66243	67724	0.00
30/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	18492	18135	18492	18135	0.00
30/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	61244	62917	61244	62917	0.00
30/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	11593	11313	11593	11313	0.00
30/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	57284	58873	57284	58873	0.00
30/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	6178	5929	6178	5929	0.00
30/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	63355	68078	63355	68078	0.00
30/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4452	3934	4452	3934	0.00
30/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	71660	73411	71660	73411	0.00
30/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	8379	8178	8379	8178	0.00
30/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	61051	62562	61051	62562	0.00
30/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	0	31	0	31	0.00
30/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	31819	30339	31819	30339	171.00
30/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	24970	26580	24970	26580	0.00
30/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	11	110	11	110	100.00
30/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	331	1351	331	1351	0.00
30/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	12861	12371	12861	12371	0.00
30/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8326	10133	8326	10133	0.00
30/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	40112	36679	40112	36679	0.00
30/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	51480	49970	51480	49970	0.00
30/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4372	5531	4372	5531	0.00
30/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	55335	51254	55335	51254	0.00
30/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	71523	70013	71523	70013	0.00
30/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2074	2742	2074	2742	0.00
30/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	72576	68003	72576	68003	0.00
30/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	112787	111277	112787	111277	0.00
30/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	91956	90446	91956	90446	0.00
30/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	78591	80101	78591	80101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	95803	97314	95803	97314	0.00
30/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	112695	114205	112695	114205	0.00
30/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	882	1225	882	1225	0.00
30/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	91294	86397	91294	86397	0.00
30/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	78721	83653	78721	83653	0.00
30/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2667	2359	2667	2359	0.00
30/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	94477	99539	94477	99539	0.00
30/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1587	1408	1587	1408	0.00
30/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	110353	115492	110353	115492	0.00
30/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	933	832	933	832	0.00
30/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	78110	79679	78110	79679	0.00
30/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	13701	13432	13701	13432	0.00
30/10/2006	R186 On 01-February-07			Bond Future	7.7900	7.7710	128.4811	128.7346	0.00
30/10/2006	R186 On 03-May-07			Bond Future	7.7600	7.7420	131.3079	131.5607	0.00
30/10/2006	R186 On 02-August-07			Bond Future	7.7300	7.7140	128.8701	129.1102	0.00
30/10/2006	R186 On 02-November-06			Bond Future	7.8200	7.7990	130.9305	131.1726	27.00
30/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	28537	30277	28537	30277	0.00
30/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	33616	32820	33616	32820	0.00
30/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	81293	83409	81293	83409	0.00
30/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	24728	24315	24728	24315	0.00
30/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	91879	93806	91879	93806	0.00
30/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	32224	31750	32224	31750	0.00
30/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	2167	4955	2167	4955	0.00
30/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	10549	10917	10549	10917	0.00
30/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	45332	47426	45332	47426	0.00
30/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	20629	20188	20629	20188	0.00
30/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	21915	24982	21915	24982	0.00
30/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	320	966	320	966	0.00
30/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	61261	63554	61261	63554	0.00
30/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	13489	13246	13489	13246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	44814	47280	44814	47280	0.00
30/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	2	47	2	47	0.00
30/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	50513	52953	50513	52953	0.00
30/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	0	19	0	19	0.00
30/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	69943	72309	69943	72309	0.00
30/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	10880	10711	10880	10711	0.00
30/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	96745	98981	96745	98981	0.00
30/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	18053	17760	18053	17760	0.00
30/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	56172	58601	56172	58601	0.00
30/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	0	8	0	8	0.00
30/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	88299	90766	88299	90766	0.00
30/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	7129	7061	7129	7061	0.00
30/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	106592	108624	106592	108624	0.00
30/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	24951	24582	24951	24582	0.00
30/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	78412	80833	78412	80833	0.00
30/10/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	104830	107115	104830	107115	0.00
30/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	15305	15062	15305	15062	0.00
30/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	110398	112453	110398	112453	0.00
30/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	23354	23009	23354	23009	0.00
30/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	114249	116327	114249	116327	0.00
30/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	21841	21518	21841	21518	0.00
30/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	111879	114410	111879	114410	0.00
30/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3938	3933	3938	3933	0.00
30/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	105336	107757	105336	107757	0.00
30/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	121569	123935	121569	123935	0.00
30/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	10828	10666	10828	10666	0.00
30/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	130058	132217	130058	132217	0.00
30/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	16561	16318	16561	16318	0.00
30/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	65513	67844	65513	67844	0.00
30/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	12075	11871	12075	11871	0.00
30/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15845	17137	15845	17137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	51796	50552	51796	50552	0.00
30/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	6	171	6	171	0.00
30/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	39474	37219	39474	37219	0.00
30/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8092	8951	8092	8951	0.00
30/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	76054	74377	76054	74377	0.00
30/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	71711	69291	71711	69291	0.00
30/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3636	4134	3636	4134	0.00
30/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	104797	102760	104797	102760	0.00
30/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	105161	102740	105161	102740	0.00
30/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1419	1667	1419	1667	0.00
30/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	137020	134733	137020	134733	0.00
30/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	139872	137451	139872	137451	0.00
30/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	131326	133747	131326	133747	0.00
30/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	175899	173478	175899	173478	0.00
30/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	475	580	475	580	0.00
30/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	171810	169380	171810	169380	0.00
30/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	135962	138517	135962	138517	0.00
30/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2172	2193	2172	2193	0.00
30/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	100761	103022	100761	103022	0.00
30/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	16634	16366	16634	16366	0.00
30/10/2006	R194 On 01-February-07			Bond Future	8.7900	8.7420	105.5833	105.6294	0.00
30/10/2006	R194 On 03-May-07			Bond Future	8.7400	8.6870	102.8195	102.8592	0.00
30/10/2006	R194 On 02-August-07			Bond Future	8.6500	8.5980	105.0641	105.0935	0.00
30/10/2006	R194 On 02-November-06			Bond Future	8.7900	8.7550	103.3214	103.3657	0.00
30/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3234	3516	3234	3516	0.00
30/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3615	3436	3615	3436	0.00
30/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4719	4960	4719	4960	0.00
30/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4626	4470	4626	4470	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6101	6286	6101	6286	0.00
30/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5567	5457	5567	5457	0.00
30/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	51	255	51	255	0.00
30/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2404	2164	2404	2164	0.00
30/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5754	6020	5754	6020	0.00
30/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3722	3591	3722	3591	0.00
30/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6674	6868	6674	6868	0.00
30/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	5052	4951	5052	4951	0.00
30/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5537	5798	5537	5798	0.00
30/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3892	3757	3892	3757	0.00
30/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5976	6247	5976	6247	0.00
30/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3556	3431	3556	3431	0.00
30/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6973	7170	6973	7170	0.00
30/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4806	4710	4806	4710	0.00
30/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6823	7018	6823	7018	0.00
30/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4928	4829	4928	4829	0.00
30/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2732	2992	2732	2992	0.00
30/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4117	3915	4117	3915	0.00
30/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6912	7202	6912	7202	0.00
30/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2946	2839	2946	2839	0.00
30/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2977	3248	2977	3248	0.00
30/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3860	3670	3860	3670	0.00
30/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2070	2294	2070	2294	0.00
30/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4963	4726	4963	4726	0.00
30/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	6	82	6	82	0.00
30/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3594	3226	3594	3226	0.00
30/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	20	149	20	149	0.00
30/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	2989	2676	2989	2676	0.00
30/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1207	1370	1207	1370	0.00
30/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6621	6323	6621	6323	0.00
30/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6684	6242	6684	6242	0.00
30/10/2006	R194 On 02-November-06	8.00	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
30/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9793	9350	9793	9350	0.00
30/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	627	733	627	733	0.00
30/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8572	8217	8572	8217	0.00
30/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12916	12473	12916	12473	0.00
30/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	282	342	282	342	0.00
30/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10767	10366	10767	10366	0.00
30/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	129	162	129	162	0.00
30/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13164	12736	13164	12736	0.00
30/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16052	15610	16052	15610	0.00
30/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	54	70	54	70	0.00
30/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15648	15203	15648	15203	0.00
30/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19202	18759	19202	18759	0.00
30/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	21	28	21	28	0.00
30/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18183	17729	18183	17729	0.00
30/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22366	21923	22366	21923	0.00
30/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	7	10	7	10	0.00
30/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20748	20290	20748	20290	0.00
30/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25543	25100	25543	25100	0.00
30/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35157	34714	35157	34714	0.00
30/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31938	31496	31938	31496	0.00
30/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28734	28291	28734	28291	0.00
30/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28534	28073	28534	28073	0.00
30/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
30/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25927	25466	25927	25466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
30/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23331	22871	23331	22871	0.00
30/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7592	7798	7592	7798	0.00
30/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	4341	4252	4341	4252	0.00
30/10/2006	R201 On 01-February-07			Bond Future	8.1200	8.0960	104.7368	104.8660	0.00
30/10/2006	R201 On 03-May-07			Bond Future	8.0800	8.0630	107.0363	107.1570	0.00
30/10/2006	R201 On 02-August-07			Bond Future	8.0500	8.0280	104.9485	105.0664	0.00
30/10/2006	R201 On 02-November-06			Bond Future	8.1500	8.1290	106.8206	106.9465	26.00
30/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12929	13758	12929	13758	0.00
30/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19882	19419	19882	19419	0.00
30/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	38188	39172	38188	39172	0.00
30/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	14647	14424	14647	14424	0.00
30/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	43620	44535	43620	44535	0.00
30/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	18687	18423	18687	18423	0.00
30/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6823	8711	6823	8711	0.00
30/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	857	1486	857	1486	0.00
30/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	20617	21632	20617	21632	0.00
30/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	12910	12632	12910	12632	0.00
30/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	30083	31232	30083	31232	0.00
30/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	7977	7833	7977	7833	0.00
30/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	20698	22021	20698	22021	0.00
30/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	6	71	6	71	0.00
30/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	36487	37692	36487	37692	0.00
30/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	5864	5778	5864	5778	0.00
30/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	45618	46662	45618	46662	0.00
30/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	11001	10838	11001	10838	0.00
30/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	50609	51577	50609	51577	0.00
30/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	14863	14652	14863	14652	0.00
30/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	29397	30662	29397	30662	0.00
30/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	0	6	0	6	0.00
30/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	32167	33336	32167	33336	0.00
30/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	7211	7089	7211	7089	0.00
30/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	23606	24896	23606	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
30/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	2	33	2	33	0.00
30/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	34302	35490	34302	35490	0.00
30/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	6508	6405	6508	6405	0.00
30/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	26506	27779	26506	27779	0.00
30/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	0	15	0	15	0.00
30/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	40988	42221	40988	42221	0.00
30/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	4739	4681	4739	4681	0.00
30/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	47570	48627	47570	48627	0.00
30/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	10208	10058	10208	10058	0.00
30/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	52433	53413	52433	53413	0.00
30/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	14007	13807	14007	13807	0.00
30/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	35147	36407	35147	36407	0.00
30/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	49557	50626	49557	50626	0.00
30/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	9459	9322	9459	9322	0.00
30/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	54286	55278	54286	55278	0.00
30/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	13188	13000	13188	13000	0.00
30/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	52948	54227	52948	54227	0.00
30/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2808	2796	2808	2796	0.00
30/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	57827	58940	57827	58940	0.00
30/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	6883	6790	6883	6790	0.00
30/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	49339	50598	49339	50598	0.00
30/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	365	1317	365	1317	0.00
30/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9399	9092	9399	9092	0.00
30/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7276	7888	7276	7888	0.00
30/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	29157	28477	29157	28477	0.00
30/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1	39	1	39	0.00
30/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	24314	23094	24314	23094	0.00
30/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	39880	38622	39880	38622	0.00
30/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3842	4254	3842	4254	0.00
30/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	40923	40044	40923	40044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	55740	54481	55740	54481	0.00
30/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1829	2077	1829	2077	0.00
30/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	54390	53346	54390	53346	0.00
30/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	779	911	779	911	0.00
30/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	69103	67943	69103	67943	0.00
30/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	71898	70639	71898	70639	0.00
30/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	88361	87102	88361	87102	0.00
30/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	63273	64531	63273	64531	0.00
30/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	295	357	295	357	0.00
30/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	84671	83441	84671	83441	0.00
30/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	65420	66719	65420	66719	0.00
30/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1636	1644	1636	1644	0.00
30/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	61968	63002	61968	63002	0.00
30/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	10275	10130	10275	10130	0.00
30/10/2006	R203 On 01-February-07			Bond Future	8.0000	7.9860	105.0546	105.1332	0.00
30/10/2006	R203 On 03-May-07			Bond Future	7.9600	7.9540	103.1852	103.2558	0.00
30/10/2006	R203 On 02-August-07			Bond Future	7.9300	7.9210	105.4337	105.4964	0.00
30/10/2006	R203 On 02-November-06			Bond Future	8.0300	8.0140	102.8013	102.8809	0.00
30/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	15108	15749	15108	15749	0.00
30/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	14894	14749	14894	14749	0.00
30/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	43874	44546	43874	44546	0.00
30/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	6962	6928	6962	6928	0.00
30/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	49228	49806	49228	49806	0.00
30/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	10524	10474	10524	10474	0.00
30/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1849	3274	1849	3274	0.00
30/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	3660	4288	3660	4288	0.00
30/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	25482	26236	25482	26236	0.00
30/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	7618	7585	7618	7585	0.00
30/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	16122	17032	16122	17032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	16	130	16	130	0.00
30/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	38499	39303	38499	39303	0.00
30/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3387	3405	3387	3405	0.00
30/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	33607	34403	33607	34403	0.00
30/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	44249	45060	44249	45060	0.00
30/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	2349	2373	2349	2373	0.00
30/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	40493	41289	40493	41289	0.00
30/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	41343	42151	41343	42151	0.00
30/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	2829	2851	2829	2851	0.00
30/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	37058	37854	37058	37854	0.00
30/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	54494	55191	54494	55191	0.00
30/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	4260	4251	4260	4251	0.00
30/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	43912	44708	43912	44708	0.00
30/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	53261	54073	53261	54073	0.00
30/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	1294	1320	1294	1320	0.00
30/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	59110	59711	59110	59711	0.00
30/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	7282	7256	7282	7256	0.00
30/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	50702	51498	50702	51498	0.00
30/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	57266	57967	57266	57967	0.00
30/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	3739	3734	3739	3734	0.00
30/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	61684	62289	61684	62289	0.00
30/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	6612	6590	6612	6590	0.00
30/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	60077	60781	60077	60781	0.00
30/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	3272	3270	3272	3270	0.00
30/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	64294	64904	64294	64904	0.00
30/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5991	5974	5991	5974	0.00
30/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	47209	48021	47209	48021	0.00
30/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1938	1963	1938	1963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	68862	69664	68862	69664	0.00
30/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	421	438	421	438	0.00
30/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7850	8326	7850	8326	0.00
30/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	25699	25389	25699	25389	0.00
30/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	3	73	3	73	0.00
30/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	20157	19432	20157	19432	0.00
30/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3503	3801	3503	3801	0.00
30/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	39838	39350	39838	39350	0.00
30/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	38937	38141	38937	38141	0.00
30/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1318	1472	1318	1472	0.00
30/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	56575	55944	56575	55944	0.00
30/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	58170	57374	58170	57374	0.00
30/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	77866	77070	77866	77070	0.00
30/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	118695	117899	118695	117899	0.00
30/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	98037	97241	98037	97241	0.00
30/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	22	28	22	28	0.00
30/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	114772	113991	114772	113991	0.00
30/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	105	127	105	127	0.00
30/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	94558	93794	94558	93794	0.00
30/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	411	477	411	477	0.00
30/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	75037	74316	75037	74316	0.00
30/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	71630	72342	71630	72342	0.00
30/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1858	1864	1858	1864	0.00
30/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	75048	75670	75048	75670	0.00
30/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3965	3960	3965	3960	0.00
30/10/2006	R204 On 01-February-07			Bond Future	7.9900	7.9650	101.0786	101.2836	0.00
30/10/2006	R204 On 03-May-07			Bond Future	7.9600	7.9360	103.3033	103.4987	0.00
30/10/2006	R204 On 02-August-07			Bond Future	7.9300	7.9070	101.5158	101.7018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R204 On 02-November-06			Bond Future	8.0200	7.9940	102.8783	103.0699	0.00
30/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	21169	22571	21169	22571	0.00
30/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	20563	19915	20563	19915	0.00
30/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	55246	56853	55246	56853	0.00
30/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	15925	15577	15925	15577	0.00
30/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	62092	63556	62092	63556	0.00
30/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	21052	20657	21052	20657	0.00
30/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2894	5293	2894	5293	0.00
30/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4350	4833	4350	4833	0.00
30/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	32254	33915	32254	33915	0.00
30/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	12947	12558	12947	12558	0.00
30/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	17570	19761	17570	19761	0.00
30/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	94	368	94	368	0.00
30/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	35929	37852	35929	37852	0.00
30/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	0	7	0	7	0.00
30/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	45321	47163	45321	47163	0.00
30/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	7780	7572	7780	7572	0.00
30/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	51013	52906	51013	52906	0.00
30/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	6305	6149	6305	6149	0.00
30/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	43178	45096	43178	45096	0.00
30/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	48142	50011	48142	50011	0.00
30/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	7008	6828	7008	6828	0.00
30/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	39563	41482	39563	41482	0.00
30/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	0	3	0	3	0.00
30/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	59879	61832	59879	61832	0.00
30/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	4558	4461	4558	4461	0.00
30/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	65204	66901	65204	66901	0.00
30/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	11792	11535	11792	11535	0.00
30/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	71496	73040	71496	73040	0.00
30/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	16539	16223	16539	16223	0.00
30/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	53914	55830	53914	55830	0.00
30/10/2006	R204 On 02-November-06	8.75	Put	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
30/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	67795	69512	67795	69512	0.00
30/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	10904	10667	10904	10667	0.00
30/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	73932	75494	73932	75494	0.00
30/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	15538	15240	15538	15240	0.00
30/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	70422	72159	70422	72159	0.00
30/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	10070	9852	10070	9852	0.00
30/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	76400	77979	76400	77979	0.00
30/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	14585	14305	14585	14305	0.00
30/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	53929	55845	53929	55845	0.00
30/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	5665	5532	5665	5532	0.00
30/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	46775	48692	46775	48692	0.00
30/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	75334	77348	75334	77348	0.00
30/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2674	2638	2674	2638	0.00
30/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	71446	73362	71446	73362	0.00
30/10/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12542	13621	12542	13621	0.00
30/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	31117	30147	31117	30147	0.00
30/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	28	360	28	360	0.00
30/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	20911	19327	20911	19327	0.00
30/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6958	7718	6958	7718	0.00
30/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	45210	43919	45210	43919	0.00
30/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	4	0	4	0.00
30/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	40820	38907	40820	38907	0.00
30/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	61281	59364	61281	59364	0.00
30/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3487	3966	3487	3966	0.00
30/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	61923	60353	61923	60353	0.00
30/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	82281	80365	82281	80365	0.00
30/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1564	1832	1564	1832	0.00
30/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	80710	78928	80710	78928	0.00
30/10/2006	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
30/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	125966	124049	125966	124049	0.00
30/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	103837	101921	103837	101921	0.00
30/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	219	276	219	276	0.00
30/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	122414	120421	122414	120421	0.00
30/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	623	755	623	755	0.00
30/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	101016	99099	101016	99099	0.00
30/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	81260	83061	81260	83061	0.00
30/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	7229	7076	7229	7076	0.00
30/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	86558	88201	86558	88201	0.00
30/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	11226	11009	11226	11009	0.00
30/10/2006	R207 On 01-February-07			Bond Future	7.9500	7.9200	94.8698	95.0701	0.00
30/10/2006	R207 On 03-May-07			Bond Future	7.9200	7.8930	96.9522	97.1509	0.00
30/10/2006	R207 On 02-August-07			Bond Future	7.8900	7.8650	95.4246	95.6217	0.00
30/10/2006	R207 On 02-November-06			Bond Future	7.9700	7.9490	96.4072	96.6012	0.00
30/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	18542	19917	18542	19917	0.00
30/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	14401	13773	14401	13773	0.00
30/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	50618	52317	50618	52317	0.00
30/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	7635	7347	7635	7347	0.00
30/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	55500	57110	55500	57110	0.00
30/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	10865	10505	10865	10505	0.00
30/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	4092	6484	4092	6484	0.00
30/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	2080	2532	2080	2532	0.00
30/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	30250	31925	30250	31925	0.00
30/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7253	6925	7253	6925	0.00
30/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	21067	23053	21067	23053	0.00
30/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	5	51	5	51	0.00
30/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	35926	37866	35926	37866	0.00
30/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	41516	43350	41516	43350	0.00
30/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	3800	3631	3800	3631	0.00
30/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	47613	49501	47613	49501	0.00
30/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	2657	2543	2657	2543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	43236	45176	43236	45176	0.00
30/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	44532	46396	44532	46396	0.00
30/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	3187	3047	3187	3047	0.00
30/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	39591	41531	39591	41531	0.00
30/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	53931	55859	53931	55859	0.00
30/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1815	1740	1815	1740	0.00
30/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	61954	63756	61954	63756	0.00
30/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	4786	4601	4786	4601	0.00
30/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	66188	67899	66188	67899	0.00
30/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	7512	7252	7512	7252	0.00
30/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	50465	52405	50465	52405	0.00
30/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	60410	62366	60410	62366	0.00
30/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	1210	1163	1210	1163	0.00
30/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	57615	59555	57615	59555	0.00
30/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	64897	66720	64897	66720	0.00
30/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	4230	4066	4230	4066	0.00
30/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	68960	70693	68960	70693	0.00
30/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	6819	6582	6819	6582	0.00
30/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	67877	69718	67877	69718	0.00
30/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	3728	3583	3728	3583	0.00
30/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	71766	73520	71766	73520	0.00
30/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	6180	5962	6180	5962	0.00
30/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	50748	52658	50748	52658	0.00
30/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	2203	2109	2203	2109	0.00
30/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	46860	48800	46860	48800	0.00
30/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	10040	11039	10040	11039	0.00
30/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	25280	24275	25280	24275	0.00
30/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	25	339	25	339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	17601	15975	17601	15975	0.00
30/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	4706	5330	4706	5330	0.00
30/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	39867	38488	39867	38488	0.00
30/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	37718	35779	37718	35779	0.00
30/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	58433	56493	58433	56493	0.00
30/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1875	2202	1875	2202	0.00
30/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	57514	55839	57514	55839	0.00
30/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	625	766	625	766	0.00
30/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	77318	75457	77318	75457	0.00
30/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	79738	77798	79738	77798	0.00
30/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	101653	99713	101653	99713	0.00
30/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	75150	77089	75150	77089	0.00
30/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	172	222	172	222	0.00
30/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	98513	96560	98513	96560	0.00
30/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	76971	78962	76971	78962	0.00
30/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	394	382	394	382	0.00
30/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	38	53	38	53	0.00
30/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	120639	118650	120639	118650	0.00
30/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	80076	81977	80076	81977	0.00
30/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	2190	2104	2190	2104	0.00
30/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	83284	85107	83284	85107	0.00
30/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	4093	3944	4093	3944	0.00
30/10/2006	TRT1 On 01-February-07			Index Future	244.0200	243.5800	244.0170	243.5800	500.00
30/10/2006	TRT1 On 01-February-07	243.60	Call	Index Future	26820	24948	26820	24948	0.00
30/10/2006	TRT1 On 01-February-07	243.60	Put	Index Future	22650	25148	22650	25148	0.00
30/10/2006	TRTI On 02-November-06			Index Future	239.1200	239.2800	239.1230	239.2800	0.00
31/10/2006	CRD1 On 01-February-07			Index Future	106.5700	106.1950	106.5660	106.1950	10.00
31/10/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13768	11743	13768	11743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	CRD1 On 01-February-07	106.00	Put	Index Future	8108	9793	8108	9793	0.00
31/10/2006	CRDI On 02-November-06			Index Future	104.4300	104.0650	104.4290	104.0650	0.00
31/10/2006	GOVI On 01-February-07			jGovi	247.8400	246.9150	247.8430	246.9150	71.00
31/10/2006	GOVI On 03-May-07			jGovi	253.3600	252.4140	253.3610	252.4140	0.00
31/10/2006	GOVI On 02-August-07			jGovi	258.9700	258.1040	258.9680	258.1040	0.00
31/10/2006	GOVI On 02-November-06			jGovi	242.8800	241.9640	242.8750	241.9640	596.00
31/10/2006	GOVI On 01-February-07	230.00	Call	jGovi	178431	169152	178431	169152	0.00
31/10/2006	GOVI On 01-February-07	230.00	Put	jGovi	1	2	1	2	0.00
31/10/2006	GOVI On 03-May-07	235.00	Call	jGovi	183676	174245	183676	174245	0.00
31/10/2006	GOVI On 03-May-07	235.00	Put	jGovi	66	105	66	105	0.00
31/10/2006	GOVI On 02-August-07	240.50	Call	jGovi	185102	176603	185102	176603	0.00
31/10/2006	GOVI On 02-August-07	240.50	Put	jGovi	422	563	422	563	0.00
31/10/2006	GOVI On 02-November-06	230.00	Call	jGovi	128750	119640	128750	119640	0.00
31/10/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
31/10/2006	J153 On 31-August-10			jSwap	8.7900	8.8780	0.0431	0.0461	0.00
31/10/2006	J157 On 15-September-15			jSwap	8.4700	8.5640	0.0486	0.0426	0.00
31/10/2006	J186 On 21-December-26			jSwap	8.0200	8.0850	0.0522	0.0588	0.00
31/10/2006	J194 On 28-February-08			jSwap	9.0200	9.0680	0.0211	0.0218	0.00
31/10/2006	J201 On 22-December-14			jSwap	8.4600	8.5570	0.0587	0.0643	0.00
31/10/2006	J203 On 15-September-17			jSwap	8.4000	8.4860	0.0638	0.0698	0.00
31/10/2006	J204 On 21-December-18			jSwap	8.3200	8.3980	0.0640	0.0700	0.00
31/10/2006	J207 On 15-January-20			jSwap	8.2900	8.3640	0.0233	0.0295	0.00
31/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
31/10/2006	JFRA On 01-February-07			jFra	9.0700	9.0970	0.0221	0.0222	0.00
31/10/2006	JFRA On 07-February-08			jFra	8.9800	9.0620	0.0219	0.0221	0.00
31/10/2006	JFRA On 03-May-07			jFra	9.1500	9.2420	0.0223	0.0225	0.00
31/10/2006	JFRA On 02-August-07			jFra	9.1400	9.2140	0.0223	0.0225	0.00
31/10/2006	JFRA On 02-November-06			jFra	8.7500	8.7530	0.0213	0.0214	0.00
31/10/2006	JFRA On 01-November-07			jFra	9.0800	9.1550	0.0238	0.0240	0.00
31/10/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3847	3905	3847	3905	0.00
31/10/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	12	12	12	0.00
31/10/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24302	24428	24302	24428	0.00
31/10/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20684	20612	20684	20612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4100	4304	4100	4304	0.00
31/10/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	71	59	71	59	0.00
31/10/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4167	4323	4167	4323	0.00
31/10/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	162	146	162	146	0.00
31/10/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4262	4277	4262	4277	0.00
31/10/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
31/10/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4420	4594	4420	4594	0.00
31/10/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	284	257	284	257	0.00
31/10/2006	JN02 On 01-February-07			jNote	8.9700	9.0540	0.1635	0.1648	0.00
31/10/2006	JN02 On 03-May-07			jNote	8.9100	9.0040	0.1623	0.1640	0.00
31/10/2006	JN02 On 02-August-07			jNote	8.8200	8.9240	0.1609	0.1626	0.00
31/10/2006	JN02 On 02-November-06			jNote	8.9800	9.0450	0.1637	0.1648	0.00
31/10/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	9817	10616	9817	10616	0.00
31/10/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10329	9635	10329	9635	0.00
31/10/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	11298	12103	11298	12103	0.00
31/10/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17552	16585	17552	16585	0.00
31/10/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13731	14585	13731	14585	0.00
31/10/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21595	20529	21595	20529	0.00
31/10/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	31519	32703	31519	32703	0.00
31/10/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/10/2006	JN05 On 01-February-07			jNote	8.5800	8.6880	0.3448	0.3482	0.00
31/10/2006	JN05 On 03-May-07			jNote	8.5300	8.6410	0.3431	0.3467	0.00
31/10/2006	JN05 On 02-August-07			jNote	8.4700	8.5840	0.3413	0.3450	0.00
31/10/2006	JN05 On 02-November-06			jNote	8.6100	8.7110	0.3458	0.3491	0.00
31/10/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1932	2682	1932	2682	0.00
31/10/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	28811	25210	28811	25210	0.00
31/10/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	4287	5339	4287	5339	0.00
31/10/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33294	29778	33294	29778	0.00
31/10/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	6158	7339	6158	7339	0.00
31/10/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	37591	34108	37591	34108	0.00
31/10/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	54615	58547	54615	58547	0.00
31/10/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/10/2006	JN10 On 01-February-07			jNote	8.3300	8.4180	0.5577	0.5615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	JN10 On 03-May-07			jNote	8.2900	8.3820	0.5562	0.5601	0.00
31/10/2006	JN10 On 02-August-07			jNote	8.2400	8.3380	0.5546	0.5584	0.00
31/10/2006	JN10 On 02-November-06			jNote	8.3500	8.4400	0.5588	0.5626	0.00
31/10/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	415	756	415	756	0.00
31/10/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45638	39582	45638	39582	0.00
31/10/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1596	2316	1596	2316	0.00
31/10/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49456	43615	49456	43615	0.00
31/10/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2801	3717	2801	3717	0.00
31/10/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	53661	48054	53661	48054	0.00
31/10/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	73616	79315	73616	79315	0.00
31/10/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/10/2006	JROD On 31-January-07			jRod	8.7300	8.2250	0.0020	0.0013	0.00
31/10/2006	JROD On 28-February-07			jRod	8.4700	8.4740	0.0025	0.0025	0.00
31/10/2006	JROD On 30-March-07			jRod	8.7300	8.7350	0.0038	0.0038	0.00
31/10/2006	JROD On 30-April-07			jRod	8.9800	8.5470	0.0049	0.0042	0.00
31/10/2006	JROD On 31-May-07			jRod	8.7500	8.7450	0.0056	0.0056	0.00
31/10/2006	JROD On 31-October-06			jRod	7.7200	7.7240	7.7240	0.0000	0.00
31/10/2006	JROD On 30-November-06			jRod	7.9600	7.9610	0.0001	0.0001	0.00
31/10/2006	JROD On 29-December-06			jRod	8.3200	8.3240	0.0010	0.0010	0.00
31/10/2006	OTH1 On 01-February-07			Index Future	244.9300	244.1490	244.9290	244.1490	15.00
31/10/2006	OTH1 On 01-February-07	243.58	Call	Index Future	31924	27634	31924	27634	0.00
31/10/2006	OTH1 On 01-February-07	243.58	Put	Index Future	18434	21944	18434	21944	0.00
31/10/2006	OTHI On 02-November-06			Index Future	240.0200	239.2520	240.0190	239.2520	0.00
31/10/2006	R153 On 01-February-07			Bond Future	8.3500	8.4550	119.7845	119.4232	58.00
31/10/2006	R153 On 03-May-07			Bond Future	8.1800	8.2950	116.1530	115.7944	0.00
31/10/2006	R153 On 02-August-07			Bond Future	8.1200	8.2330	118.6570	118.3232	0.00
31/10/2006	R153 On 02-November-06			Bond Future	8.2800	8.4000	117.5761	117.1551	464.00
31/10/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11496	9629	11496	9629	0.00
31/10/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	8046	9793	8046	9793	0.00
31/10/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19107	16993	19107	16993	0.00
31/10/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	9220	10692	9220	10692	0.00
31/10/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23021	21070	23021	21070	0.00
31/10/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	12046	13433	12046	13433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6029	2755	6029	2755	0.00
31/10/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	71	1007	71	1007	0.00
31/10/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7984	6510	7984	6510	0.00
31/10/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	11116	13256	11116	13256	0.00
31/10/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17939	15530	17939	15530	0.00
31/10/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	4707	5912	4707	5912	0.00
31/10/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	9450	5489	9450	5489	0.00
31/10/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	5	254	5	254	0.00
31/10/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13497	11441	13497	11441	0.00
31/10/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	6775	8332	6775	8332	0.00
31/10/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	16378	12173	16378	12173	0.00
31/10/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	0	5	0	5	0.00
31/10/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12479	10516	12479	10516	0.00
31/10/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	7392	9042	7392	9042	0.00
31/10/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23029	20671	23029	20671	0.00
31/10/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	7037	8264	7037	8264	0.00
31/10/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26544	24421	26544	24421	0.00
31/10/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	9891	11107	9891	11107	0.00
31/10/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	7724	4025	7724	4025	0.00
31/10/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	20	532	20	532	0.00
31/10/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24223	21449	24223	21449	0.00
31/10/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2920	3760	2920	3760	0.00
31/10/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24068	21651	24068	21651	0.00
31/10/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6556	7725	6556	7725	0.00
31/10/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25129	22655	25129	22655	0.00
31/10/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	6101	7212	6101	7212	0.00
31/10/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27466	25301	27466	25301	0.00
31/10/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	9400	10573	9400	10573	0.00
31/10/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28404	26198	28404	26198	0.00
31/10/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	8926	10058	8926	10058	0.00
31/10/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	24970	20760	24970	20760	0.00
31/10/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	935	227	935	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
31/10/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	1991	5493	1991	5493	101.00
31/10/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	4623	3626	4623	3626	0.00
31/10/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	16051	18667	16051	18667	0.00
31/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2	0	2	0	0.00
31/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9902	14110	9902	14110	0.00
31/10/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2359	1767	2359	1767	0.00
31/10/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	22158	25180	22158	25180	0.00
31/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	18830	23040	18830	23040	0.00
31/10/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1150	829	1150	829	0.00
31/10/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	29398	32691	29398	32691	0.00
31/10/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	27848	32058	27848	32058	0.00
31/10/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	505	350	505	350	0.00
31/10/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	37280	40739	37280	40739	0.00
31/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36953	41163	36953	41163	0.00
31/10/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	198	132	198	132	0.00
31/10/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	45580	49127	45580	49127	0.00
31/10/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	46148	50358	46148	50358	0.00
31/10/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	22	13	22	13	0.00
31/10/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	62856	66461	62856	66461	0.00
31/10/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	69	44	69	44	0.00
31/10/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	54137	57726	54137	57726	0.00
31/10/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31089	28041	31089	28041	0.00
31/10/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1789	2354	1789	2354	0.00
31/10/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	55433	59643	55433	59643	0.00
31/10/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	64809	69019	64809	69019	0.00
31/10/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	33479	29269	33479	29269	0.00
31/10/2006	R153 On 02-November-06	9.25	Put	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
31/10/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29584	26893	29584	26893	0.00
31/10/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4513	5408	4513	5408	0.00
31/10/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32308	29943	32308	29943	0.00
31/10/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	7207	8181	7207	8181	0.00
31/10/2006	R157 On 01-February-07			Bond Future	8.1100	8.1750	138.3060	137.7893	0.00
31/10/2006	R157 On 03-May-07			Bond Future	8.0200	8.0950	134.8770	134.3118	0.00
31/10/2006	R157 On 02-August-07			Bond Future	7.9800	8.0570	137.7796	137.2415	0.00
31/10/2006	R157 On 02-November-06			Bond Future	8.0900	8.1650	135.6848	135.1173	6.00
31/10/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	26902	24079	26902	24079	0.00
31/10/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	16231	18574	16231	18574	0.00
31/10/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50663	46943	50663	46943	0.00
31/10/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	16178	18109	16178	18109	0.00
31/10/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	58697	55259	58697	55259	0.00
31/10/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	22520	24464	22520	24464	0.00
31/10/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	12237	7697	12237	7697	0.00
31/10/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	167	1304	167	1304	0.00
31/10/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	17111	15006	17111	15006	0.00
31/10/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	24911	27973	24911	27973	0.00
31/10/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	33909	30682	33909	30682	150.00
31/10/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	12318	14257	12318	14257	0.00
31/10/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	26951	21310	26951	21310	0.00
31/10/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	0	35	0	35	0.00
31/10/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	38969	35493	38969	35493	0.00
31/10/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	10166	11857	10166	11857	0.00
31/10/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	34307	28634	34307	28634	0.00
31/10/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	0	3	0	3	0.00
31/10/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	41607	38014	41607	38014	0.00
31/10/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	9219	10792	9219	10792	0.00
31/10/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	47068	43257	47068	43257	0.00
31/10/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	7548	8903	7548	8903	0.00
31/10/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60376	56286	60376	56286	0.00
31/10/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	11963	13524	11963	13524	0.00
31/10/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	67694	63971	67694	63971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	17929	19588	17929	19588	0.00
31/10/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	48853	43177	48853	43177	0.00
31/10/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	41607	35931	41607	35931	20.00
31/10/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	20.00
31/10/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13852	12035	13852	12035	250.00
31/10/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	29138	32487	29138	32487	0.00
31/10/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	102531	97648	102531	97648	0.00
31/10/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1144	1428	1144	1428	150.00
31/10/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	37964	32289	37964	32289	0.00
31/10/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	0	1	0	1	0.00
31/10/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	44308	40604	44308	40604	0.00
31/10/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	8347	9809	8347	9809	0.00
31/10/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	52746	48737	52746	48737	0.00
31/10/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6146	7304	6146	7304	0.00
31/10/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	62920	58743	62920	58743	0.00
31/10/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	11056	12530	11056	12530	0.00
31/10/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	70034	66243	70034	66243	0.00
31/10/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	16901	18492	16901	18492	0.00
31/10/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	65505	61244	65505	61244	0.00
31/10/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	10203	11593	10203	11593	0.00
31/10/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	61704	57284	61704	57284	0.00
31/10/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	5216	6178	5216	6178	0.00
31/10/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	67755	63355	67755	63355	0.00
31/10/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3685	4452	3685	4452	0.00
31/10/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	76228	71660	76228	71660	0.00
31/10/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	7297	8379	7297	8379	0.00
31/10/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	66727	61051	66727	61051	0.00
31/10/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	26143	31819	26143	31819	171.00
31/10/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	30636	24970	30636	24970	0.00
31/10/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	0	11	0	11	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	693	331	693	331	0.00
31/10/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7547	12861	7547	12861	0.00
31/10/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9731	8326	9731	8326	0.00
31/10/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	36351	40112	36351	40112	0.00
31/10/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	45805	51480	45805	51480	0.00
31/10/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5222	4372	5222	4372	0.00
31/10/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	51018	55335	51018	55335	0.00
31/10/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	65848	71523	65848	71523	0.00
31/10/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2533	2074	2533	2074	0.00
31/10/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	67869	72576	67869	72576	0.00
31/10/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	107112	112787	107112	112787	0.00
31/10/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	86280	91956	86280	91956	0.00
31/10/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	84267	78591	84267	78591	0.00
31/10/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	101479	95803	101479	95803	0.00
31/10/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	118370	112695	118370	112695	0.00
31/10/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1102	882	1102	882	0.00
31/10/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	86348	91294	86348	91294	0.00
31/10/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	83393	78721	83393	78721	0.00
31/10/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2174	2667	2174	2667	0.00
31/10/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	99332	94477	99332	94477	0.00
31/10/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1275	1587	1275	1587	0.00
31/10/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	115326	110353	115326	110353	0.00
31/10/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	740	933	740	933	0.00
31/10/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	82220	78110	82220	78110	0.00
31/10/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	12429	13701	12429	13701	0.00
31/10/2006	R186 On 01-February-07			Bond Future	7.7200	7.7920	129.3535	128.4811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R186 On 03-May-07			Bond Future	7.6900	7.7630	132.1658	131.3079	0.00
31/10/2006	R186 On 02-August-07			Bond Future	7.6700	7.7340	129.7012	128.8701	0.00
31/10/2006	R186 On 02-November-06			Bond Future	7.7500	7.8190	131.7809	130.9305	27.00
31/10/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	32807	28537	32807	28537	0.00
31/10/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	29161	33616	29161	33616	0.00
31/10/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	87273	81293	87273	81293	0.00
31/10/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	22128	24728	22128	24728	0.00
31/10/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	97537	91879	97537	91879	0.00
31/10/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	29571	32224	29571	32224	0.00
31/10/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	4439	2167	4439	2167	0.00
31/10/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	4317	10549	4317	10549	0.00
31/10/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	50892	45332	50892	45332	0.00
31/10/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	17465	20629	17465	20629	0.00
31/10/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	30112	21915	30112	21915	0.00
31/10/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	11	320	11	320	0.00
31/10/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	67697	61261	67697	61261	0.00
31/10/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	11200	13489	11200	13489	0.00
31/10/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	53316	44814	53316	44814	0.00
31/10/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	0	2	0	2	0.00
31/10/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	59017	50513	59017	50513	0.00
31/10/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	76743	69943	76743	69943	0.00
31/10/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	8955	10880	8955	10880	0.00
31/10/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	103266	96745	103266	96745	0.00
31/10/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	15996	18053	15996	18053	0.00
31/10/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	64677	56172	64677	56172	0.00
31/10/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	95675	88299	95675	88299	0.00
31/10/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5781	7129	5781	7129	0.00
31/10/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	112702	106592	112702	106592	0.00
31/10/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	22749	24951	22749	24951	0.00
31/10/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	86916	78412	86916	78412	0.00
31/10/2006	R186 On 02-November-06	8.50	Put	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
31/10/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	111595	104830	111595	104830	0.00
31/10/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	13491	15305	13491	15305	0.00
31/10/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	116613	110398	116613	110398	0.00
31/10/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	21258	23354	21258	23354	0.00
31/10/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	120567	114249	120567	114249	0.00
31/10/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	19848	21841	19848	21841	0.00
31/10/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	119789	111879	119789	111879	0.00
31/10/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3123	3938	3123	3938	0.00
31/10/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	113841	105336	113841	105336	0.00
31/10/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	128764	121569	128764	121569	0.00
31/10/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	9445	10828	9445	10828	0.00
31/10/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	136758	130058	136758	130058	0.00
31/10/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	14949	16561	14949	16561	0.00
31/10/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	72140	65513	72140	65513	0.00
31/10/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	9977	12075	9977	12075	0.00
31/10/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	18754	15845	18754	15845	0.00
31/10/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	45980	51796	45980	51796	0.00
31/10/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	7	6	7	6	0.00
31/10/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	30971	39474	30971	39474	0.00
31/10/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9842	8092	9842	8092	0.00
31/10/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	69079	76054	69079	76054	0.00
31/10/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	63207	71711	63207	71711	0.00
31/10/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4552	3636	4552	3636	0.00
31/10/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	96988	104797	96988	104797	0.00
31/10/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	96656	105161	96656	105161	0.00
31/10/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1830	1419	1830	1419	0.00
31/10/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	128706	137020	128706	137020	0.00
31/10/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	131367	139872	131367	139872	0.00
31/10/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	139831	131326	139831	131326	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	167394	175899	167394	175899	0.00
31/10/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	632	475	632	475	0.00
31/10/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	163242	171810	163242	171810	0.00
31/10/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	144205	135962	144205	135962	0.00
31/10/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1691	2172	1691	2172	0.00
31/10/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	107406	100761	107406	100761	0.00
31/10/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	14700	16634	14700	16634	0.00
31/10/2006	R194 On 01-February-07			Bond Future	8.6500	8.7880	105.7227	105.5833	0.00
31/10/2006	R194 On 03-May-07			Bond Future	8.5800	8.7380	102.9401	102.8195	0.00
31/10/2006	R194 On 02-August-07			Bond Future	8.4800	8.6520	105.1585	105.0641	0.00
31/10/2006	R194 On 02-November-06			Bond Future	8.6800	8.7910	103.4592	103.3214	0.00
31/10/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3936	3234	3936	3234	0.00
31/10/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2922	3615	2922	3615	0.00
31/10/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5341	4719	5341	4719	0.00
31/10/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4042	4626	4042	4626	0.00
31/10/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6591	6101	6591	6101	0.00
31/10/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5113	5567	5113	5567	0.00
31/10/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	175	51	175	51	0.00
31/10/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	1149	2404	1149	2404	0.00
31/10/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6455	5754	6455	5754	0.00
31/10/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3217	3722	3217	3722	0.00
31/10/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7193	6674	7193	6674	0.00
31/10/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4625	5052	4625	5052	0.00
31/10/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6222	5537	6222	5537	0.00
31/10/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3371	3892	3371	3892	0.00
31/10/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6693	5976	6693	5976	0.00
31/10/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3067	3556	3067	3556	0.00
31/10/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7505	6973	7505	6973	0.00
31/10/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4394	4806	4394	4806	0.00
31/10/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7348	6823	7348	6823	0.00
31/10/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4509	4928	4509	4928	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3369	2732	3369	2732	0.00
31/10/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3359	4117	3359	4117	0.00
31/10/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7690	6912	7690	6912	0.00
31/10/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2518	2946	2518	2946	0.00
31/10/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3646	2977	3646	2977	0.00
31/10/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3134	3860	3134	3860	0.00
31/10/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2607	2070	2607	2070	0.00
31/10/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4105	4963	4105	4963	0.00
31/10/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	23	6	23	6	0.00
31/10/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	2232	3594	2232	3594	0.00
31/10/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	70	20	70	20	0.00
31/10/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	1661	2989	1661	2989	0.00
31/10/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1583	1207	1583	1207	0.00
31/10/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5603	6621	5603	6621	0.00
31/10/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5305	6684	5305	6684	0.00
31/10/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8415	9793	8415	9793	0.00
31/10/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	863	627	863	627	0.00
31/10/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7413	8572	7413	8572	0.00
31/10/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11538	12916	11538	12916	0.00
31/10/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	411	282	411	282	0.00
31/10/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9502	10767	9502	10767	0.00
31/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	196	129	196	129	0.00
31/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11837	13164	11837	13164	0.00
31/10/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14674	16052	14674	16052	0.00
31/10/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	86	54	86	54	0.00
31/10/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14285	15648	14285	15648	0.00
31/10/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17824	19202	17824	19202	0.00
31/10/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	34	21	34	21	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16802	18183	16802	18183	0.00
31/10/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20987	22366	20987	22366	0.00
31/10/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	12	7	12	7	0.00
31/10/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19359	20748	19359	20748	0.00
31/10/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24164	25543	24164	25543	0.00
31/10/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33779	35157	33779	35157	0.00
31/10/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30560	31938	30560	31938	0.00
31/10/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27355	28734	27355	28734	0.00
31/10/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27140	28534	27140	28534	0.00
31/10/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
31/10/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24533	25927	24533	25927	0.00
31/10/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	2	4	2	0.00
31/10/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21938	23331	21938	23331	0.00
31/10/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8152	7592	8152	7592	0.00
31/10/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3956	4341	3956	4341	0.00
31/10/2006	R201 On 01-February-07			Bond Future	8.0400	8.1180	105.1957	104.7368	0.00
31/10/2006	R201 On 03-May-07			Bond Future	8.0100	8.0840	107.4854	107.0363	0.00
31/10/2006	R201 On 02-August-07			Bond Future	7.9700	8.0490	105.3762	104.9485	0.00
31/10/2006	R201 On 02-November-06			Bond Future	8.0700	8.1500	107.2771	106.8206	26.00
31/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14963	12929	14963	12929	0.00
31/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17326	19882	17326	19882	0.00
31/10/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	41147	38188	41147	38188	0.00
31/10/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	13114	14647	13114	14647	0.00
31/10/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	46376	43620	46376	43620	0.00
31/10/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	17166	18687	17166	18687	0.00
31/10/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	10626	6823	10626	6823	0.00
31/10/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	95	857	95	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	23301	20617	23301	20617	0.00
31/10/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	11004	12910	11004	12910	0.00
31/10/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33341	30083	33341	30083	0.00
31/10/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	6645	7977	6645	7977	0.00
31/10/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	25256	20698	25256	20698	0.00
31/10/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	0	6	0	6	0.00
31/10/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40031	36487	40031	36487	0.00
31/10/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	4820	5864	4820	5864	0.00
31/10/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	48865	45618	48865	45618	0.00
31/10/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	9756	11001	9756	11001	0.00
31/10/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	53596	50609	53596	50609	0.00
31/10/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	13572	14863	13572	14863	0.00
31/10/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	33961	29397	33961	29397	0.00
31/10/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35525	32167	35525	32167	0.00
31/10/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	5980	7211	5980	7211	0.00
31/10/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	28168	23606	28168	23606	0.00
31/10/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	0	2	0	2	0.00
31/10/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	37756	34302	37756	34302	0.00
31/10/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	5373	6508	5373	6508	0.00
31/10/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	31070	26506	31070	26506	0.00
31/10/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	44698	40988	44698	40988	0.00
31/10/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3860	4739	3860	4739	0.00
31/10/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	50884	47570	50884	47570	0.00
31/10/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	9031	10208	9031	10208	0.00
31/10/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	55474	52433	55474	52433	0.00
31/10/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	12770	14007	12770	14007	0.00
31/10/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	39711	35147	39711	35147	0.00
31/10/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	52937	49557	52937	49557	0.00
31/10/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	8348	9459	8348	9459	0.00
31/10/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	57381	54286	57381	54286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	12005	13188	12005	13188	0.00
31/10/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	56973	52948	56973	52948	0.00
31/10/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2245	2808	2245	2808	0.00
31/10/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	61448	57827	61448	57827	0.00
31/10/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	6013	6883	6013	6883	0.00
31/10/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	53903	49339	53903	49339	0.00
31/10/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	768	365	768	365	0.00
31/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5237	9399	5237	9399	0.00
31/10/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8659	7276	8659	7276	0.00
31/10/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	25951	29157	25951	29157	0.00
31/10/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1	1	1	1	0.00
31/10/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	19750	24314	19750	24314	0.00
31/10/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	35316	39880	35316	39880	0.00
31/10/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4690	3842	4690	3842	0.00
31/10/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	37182	40923	37182	40923	0.00
31/10/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	51176	55740	51176	55740	0.00
31/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2293	1829	2293	1829	0.00
31/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	50264	54390	50264	54390	0.00
31/10/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1004	779	1004	779	0.00
31/10/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	64738	69103	64738	69103	0.00
31/10/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	67334	71898	67334	71898	0.00
31/10/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	83797	88361	83797	88361	0.00
31/10/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	67837	63273	67837	63273	0.00
31/10/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	391	295	391	295	0.00
31/10/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	80178	84671	80178	84671	0.00
31/10/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	69658	65420	69658	65420	0.00
31/10/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1285	1636	1285	1636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	65265	61968	65265	61968	0.00
31/10/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	9295	10275	9295	10275	0.00
31/10/2006	R203 On 01-February-07			Bond Future	7.9200	7.9970	105.6066	105.0546	0.00
31/10/2006	R203 On 03-May-07			Bond Future	7.8900	7.9640	103.7304	103.1852	0.00
31/10/2006	R203 On 02-August-07			Bond Future	7.8500	7.9300	105.9647	105.4337	0.00
31/10/2006	R203 On 02-November-06			Bond Future	7.9500	8.0250	103.3458	102.8013	0.00
31/10/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	18002	15108	18002	15108	0.00
31/10/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	12267	14894	12267	14894	0.00
31/10/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	48136	43874	48136	43874	0.00
31/10/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	5772	6962	5772	6962	0.00
31/10/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	53186	49228	53186	49228	0.00
31/10/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	9172	10524	9172	10524	0.00
31/10/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	4458	1849	4458	1849	0.00
31/10/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	824	3660	824	3660	0.00
31/10/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	29367	25482	29367	25482	0.00
31/10/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	5982	7618	5982	7618	0.00
31/10/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	21551	16122	21551	16122	0.00
31/10/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	0	16	0	16	0.00
31/10/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	43153	38499	43153	38499	0.00
31/10/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	2520	3387	2520	3387	0.00
31/10/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	39052	33607	39052	33607	0.00
31/10/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	49129	44249	49129	44249	0.00
31/10/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	1708	2349	1708	2349	0.00
31/10/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	45938	40493	45938	40493	0.00
31/10/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	46116	41343	46116	41343	0.00
31/10/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	2081	2829	2081	2829	0.00
31/10/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	42503	37058	42503	37058	0.00
31/10/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	59141	54494	59141	54494	0.00
31/10/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	3456	4260	3456	4260	0.00
31/10/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	49357	43912	49357	43912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	58395	53261	58395	53261	0.00
31/10/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	907	1294	907	1294	0.00
31/10/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	63403	59110	63403	59110	0.00
31/10/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	6265	7282	6265	7282	0.00
31/10/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	56147	50702	56147	50702	0.00
31/10/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	61994	57266	61994	57266	0.00
31/10/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	3016	3739	3016	3739	0.00
31/10/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	66052	61684	66052	61684	0.00
31/10/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	5670	6612	5670	6612	0.00
31/10/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	64881	60077	64881	60077	0.00
31/10/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	2624	3272	2624	3272	0.00
31/10/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	68734	64294	68734	64294	0.00
31/10/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5121	5991	5121	5991	0.00
31/10/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	52184	47209	52184	47209	0.00
31/10/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1392	1938	1392	1938	0.00
31/10/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	74238	68862	74238	68862	0.00
31/10/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	277	421	277	421	0.00
31/10/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	9718	7850	9718	7850	0.00
31/10/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	22047	25699	22047	25699	0.00
31/10/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	6	3	6	3	0.00
31/10/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	14716	20157	14716	20157	0.00
31/10/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4523	3503	4523	3503	0.00
31/10/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	35338	39838	35338	39838	0.00
31/10/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	33492	38937	33492	38937	0.00
31/10/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1780	1318	1780	1318	0.00
31/10/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	51517	56575	51517	56575	0.00
31/10/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	52725	58170	52725	58170	0.00
31/10/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	72421	77866	72421	77866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	113250	118695	113250	118695	0.00
31/10/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	92592	98037	92592	98037	0.00
31/10/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	34	22	34	22	0.00
31/10/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	109263	114772	109263	114772	0.00
31/10/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	156	105	156	105	0.00
31/10/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	89088	94558	89088	94558	0.00
31/10/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	582	411	582	411	0.00
31/10/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	69688	75037	69688	75037	0.00
31/10/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	76679	71630	76679	71630	0.00
31/10/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1456	1858	1456	1858	0.00
31/10/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	79736	75048	79736	75048	0.00
31/10/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3343	3965	3343	3965	0.00
31/10/2006	R204 On 01-February-07			Bond Future	7.9100	7.9920	101.6724	101.0786	0.00
31/10/2006	R204 On 03-May-07			Bond Future	7.8900	7.9620	103.8835	103.3033	0.00
31/10/2006	R204 On 02-August-07			Bond Future	7.8600	7.9320	102.0750	101.5158	0.00
31/10/2006	R204 On 02-November-06			Bond Future	7.9400	8.0190	103.4547	102.8783	0.00
31/10/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	24249	21169	24249	21169	0.00
31/10/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	17706	20563	17706	20563	0.00
31/10/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	59321	55246	59321	55246	0.00
31/10/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	14198	15925	14198	15925	0.00
31/10/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	65909	62092	65909	62092	0.00
31/10/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	19277	21052	19277	21052	0.00
31/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5572	2894	5572	2894	0.00
31/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	1263	4350	1263	4350	0.00
31/10/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	36141	32254	36141	32254	0.00
31/10/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	10896	12947	10896	12947	0.00
31/10/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	23243	17570	23243	17570	0.00
31/10/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	2	94	2	94	0.00
31/10/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	41693	35929	41693	35929	0.00
31/10/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	49875	45321	49875	45321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	6396	7780	6396	7780	0.00
31/10/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	55784	51013	55784	51013	0.00
31/10/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	5139	6305	5139	6305	0.00
31/10/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	48942	43178	48942	43178	0.00
31/10/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	52808	48142	52808	48142	0.00
31/10/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	5737	7008	5737	7008	0.00
31/10/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	45327	39563	45327	39563	0.00
31/10/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	64926	59879	64926	59879	0.00
31/10/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3667	4558	3667	4558	0.00
31/10/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	69625	65204	69625	65204	0.00
31/10/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	10412	11792	10412	11792	0.00
31/10/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	75601	71496	75601	71496	0.00
31/10/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	15051	16539	15051	16539	0.00
31/10/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	59678	53914	59678	53914	0.00
31/10/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	72297	67795	72297	67795	0.00
31/10/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	9603	10904	9603	10904	0.00
31/10/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	78104	73932	78104	73932	0.00
31/10/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	14118	15538	14118	15538	0.00
31/10/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	75002	70422	75002	70422	0.00
31/10/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	8846	10070	8846	10070	0.00
31/10/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	80638	76400	80638	76400	0.00
31/10/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	13231	14585	13231	14585	0.00
31/10/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	58798	53929	58798	53929	0.00
31/10/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	4598	5665	4598	5665	0.00
31/10/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	52539	46775	52539	46775	0.00
31/10/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	80711	75334	80711	75334	0.00
31/10/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2113	2674	2113	2674	0.00
31/10/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	77210	71446	77210	71446	0.00
31/10/2006	R204 On 02-November-06	9.00	Put	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
31/10/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	14754	12542	14754	12542	0.00
31/10/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	27392	31117	27392	31117	0.00
31/10/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	50	28	50	28	0.00
31/10/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	15169	20911	15169	20911	0.00
31/10/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8391	6958	8391	6958	0.00
31/10/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	40706	45210	40706	45210	0.00
31/10/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	35056	40820	35056	40820	0.00
31/10/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	55516	61281	55516	61281	0.00
31/10/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4316	3487	4316	3487	0.00
31/10/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	56816	61923	56816	61923	0.00
31/10/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	76517	82281	76517	82281	0.00
31/10/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1990	1564	1990	1564	0.00
31/10/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	75198	80710	75198	80710	0.00
31/10/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	120202	125966	120202	125966	0.00
31/10/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	98073	103837	98073	103837	0.00
31/10/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	294	219	294	219	0.00
31/10/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	116553	122414	116553	122414	0.00
31/10/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	815	623	815	623	0.00
31/10/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	95271	101016	95271	101016	0.00
31/10/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	86119	81260	86119	81260	0.00
31/10/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	6286	7229	6286	7229	0.00
31/10/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	91043	86558	91043	86558	0.00
31/10/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	10118	11226	10118	11226	0.00
31/10/2006	R207 On 01-February-07			Bond Future	7.8700	7.9460	95.4258	94.8698	0.00
31/10/2006	R207 On 03-May-07			Bond Future	7.8500	7.9190	97.5039	96.9522	0.00
31/10/2006	R207 On 02-August-07			Bond Future	7.8200	7.8910	95.9564	95.4246	0.00
31/10/2006	R207 On 02-November-06			Bond Future	7.9000	7.9740	96.9517	96.4072	0.00
31/10/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	21655	18542	21655	18542	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	11954	14401	11954	14401	0.00
31/10/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	54956	50618	54956	50618	0.00
31/10/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	6457	7635	6457	7635	0.00
31/10/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	59523	55500	59523	55500	0.00
31/10/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	9571	10865	9571	10865	0.00
31/10/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	7787	4092	7787	4092	0.00
31/10/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	329	2080	329	2080	0.00
31/10/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	34316	30250	34316	30250	0.00
31/10/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	5759	7253	5759	7253	0.00
31/10/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	26507	21067	26507	21067	0.00
31/10/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	0	5	0	5	0.00
31/10/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	41371	35926	41371	35926	0.00
31/10/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	46176	41516	46176	41516	0.00
31/10/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	2900	3800	2900	3800	0.00
31/10/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	52501	47613	52501	47613	0.00
31/10/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	1986	2657	1986	2657	0.00
31/10/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	48681	43236	48681	43236	0.00
31/10/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	49313	44532	49313	44532	0.00
31/10/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	2407	3187	2407	3187	0.00
31/10/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	45036	39591	45036	39591	0.00
31/10/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	59004	53931	59004	53931	0.00
31/10/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1327	1815	1327	1815	0.00
31/10/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	66658	61954	66658	61954	0.00
31/10/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	3973	4786	3973	4786	0.00
31/10/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	70533	66188	70533	66188	0.00
31/10/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	6539	7512	6539	7512	0.00
31/10/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	55910	50465	55910	50465	0.00
31/10/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	65626	60410	65626	60410	0.00
31/10/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	865	1210	865	1210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	63060	57615	63060	57615	0.00
31/10/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	69679	64897	69679	64897	0.00
31/10/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	3494	4230	3494	4230	0.00
31/10/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	73377	68960	73377	68960	0.00
31/10/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	5918	6819	5918	6819	0.00
31/10/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	72730	67877	72730	67877	0.00
31/10/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	3065	3728	3065	3728	0.00
31/10/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	76252	71766	76252	71766	0.00
31/10/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	5347	6180	5347	6180	0.00
31/10/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	55734	50748	55734	50748	0.00
31/10/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	1628	2203	1628	2203	0.00
31/10/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	52306	46860	52306	46860	0.00
31/10/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	12125	10040	12125	10040	0.00
31/10/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	21805	25280	21805	25280	0.00
31/10/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	58	25	58	25	0.00
31/10/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	12188	17601	12188	17601	0.00
31/10/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5898	4706	5898	4706	0.00
31/10/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	35499	39867	35499	39867	0.00
31/10/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	32273	37718	32273	37718	0.00
31/10/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	52987	58433	52987	58433	0.00
31/10/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2445	1875	2445	1875	0.00
31/10/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	52524	57514	52524	57514	0.00
31/10/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	849	625	849	625	0.00
31/10/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	71982	77318	71982	77318	0.00
31/10/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	74293	79738	74293	79738	0.00
31/10/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	96207	101653	96207	101653	0.00
31/10/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	80595	75150	80595	75150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	243	172	243	172	0.00
31/10/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	93024	98513	93024	98513	0.00
31/10/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	82403	76971	82403	76971	0.00
31/10/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	265	394	265	394	0.00
31/10/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	57	38	57	38	0.00
31/10/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	115097	120639	115097	120639	0.00
31/10/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	85168	80076	85168	80076	0.00
31/10/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1765	2190	1765	2190	0.00
31/10/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	88007	83284	88007	83284	0.00
31/10/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	3497	4093	3497	4093	0.00
31/10/2006	TRT1 On 01-February-07			Index Future	244.9300	244.0170	244.9300	244.0170	500.00
31/10/2006	TRT1 On 01-February-07	243.60	Call	Index Future	31814	26820	31814	26820	0.00
31/10/2006	TRT1 On 01-February-07	243.60	Put	Index Future	18514	22650	18514	22650	0.00
31/10/2006	TRTI On 02-November-06			Index Future	240.0200	239.1230	240.0200	239.1230	0.00