



Derivatives Monthly Statistics Report

For November 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	CRD1 On 01-February-07			Index Future	106.7300	106.5660	106.7250	106.5660	10.00
01/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14667	13768	14667	13768	0.00
01/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	7417	8108	7417	8108	0.00
01/11/2006	CRDI On 02-November-06			Index Future	104.5900	104.4290	104.5870	104.4290	0.00
01/11/2006	GOVI On 01-February-07			jGovi	248.0500	247.8430	248.0520	247.8430	71.00
01/11/2006	GOVI On 03-May-07			jGovi	253.5700	253.3610	253.5690	253.3610	0.00
01/11/2006	GOVI On 02-August-07			jGovi	259.2500	258.9680	259.2520	258.9680	0.00
01/11/2006	GOVI On 02-November-06			jGovi	243.0800	242.8750	243.0820	242.8750	596.00
01/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	180521	178431	180521	178431	0.00
01/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	1	1	1	1	0.00
01/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	185748	183676	185748	183676	0.00
01/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	58	66	58	66	0.00
01/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	187900	185102	187900	185102	0.00
01/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	380	422	380	422	0.00
01/11/2006	GOVI On 02-November-06	230.00	Call	jGovi	130820	128750	130820	128750	0.00
01/11/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
01/11/2006	J153 On 31-August-10			jSwap	8.7400	8.7870	0.0414	0.0431	0.00
01/11/2006	J157 On 15-September-15			jSwap	8.4600	8.4710	0.0495	0.0486	0.00
01/11/2006	J186 On 21-December-26			jSwap	8.0100	8.0170	0.0512	0.0522	0.00
01/11/2006	J194 On 28-February-08			jSwap	9.0100	9.0200	0.0210	0.0211	0.00
01/11/2006	J201 On 22-December-14			jSwap	8.4400	8.4620	0.0577	0.0587	0.00
01/11/2006	J203 On 15-September-17			jSwap	8.3900	8.3970	0.0633	0.0638	0.00
01/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3160	0.0634	0.0640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	J207 On 15-January-20			jSwap	8.2800	8.2860	0.0224	0.0233	0.00
01/11/2006	JBAR On 21-December-05			jBar	8.7600	8.7300	0.0000	0.0000	0.00
01/11/2006	JFRA On 01-February-07			jFra	9.0700	9.0730	0.0221	0.0221	0.00
01/11/2006	JFRA On 07-February-08			jFra	8.9300	8.9810	0.0218	0.0219	0.00
01/11/2006	JFRA On 03-May-07			jFra	9.1400	9.1530	0.0223	0.0223	0.00
01/11/2006	JFRA On 02-August-07			jFra	9.1200	9.1430	0.0222	0.0223	0.00
01/11/2006	JFRA On 02-November-06			jFra	8.7700	8.7470	0.0214	0.0213	0.00
01/11/2006	JFRA On 01-November-07			jFra	9.0400	9.0780	0.0237	0.0238	0.00
01/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3837	3847	3837	3847	0.00
01/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	12	12	12	12	0.00
01/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24210	24302	24210	24302	0.00
01/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20724	20684	20724	20684	0.00
01/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4067	4100	4067	4100	0.00
01/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	72	71	72	71	0.00
01/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4114	4167	4114	4167	0.00
01/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	167	162	167	162	0.00
01/11/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4307	4262	4307	4262	0.00
01/11/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
01/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4334	4420	4334	4420	0.00
01/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	297	284	297	284	0.00
01/11/2006	JN02 On 01-February-07			jNote	8.9200	8.9720	0.1626	0.1635	0.00
01/11/2006	JN02 On 03-May-07			jNote	8.8400	8.9070	0.1612	0.1623	0.00
01/11/2006	JN02 On 02-August-07			jNote	8.7400	8.8190	0.1595	0.1609	0.00
01/11/2006	JN02 On 02-November-06			jNote	8.9500	8.9790	0.1632	0.1637	0.00
01/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	9317	9817	9317	9817	0.00
01/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10759	10329	10759	10329	0.00
01/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10749	11298	10749	11298	0.00
01/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18228	17552	18228	17552	0.00
01/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13079	13731	13079	13731	0.00
01/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22446	21595	22446	21595	0.00
01/11/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	30977	31519	30977	31519	0.00
01/11/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/11/2006	JN05 On 01-February-07			jNote	8.5300	8.5810	0.3432	0.3448	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	JN05 On 03-May-07			jNote	8.4800	8.5290	0.3416	0.3431	0.00
01/11/2006	JN05 On 02-August-07			jNote	8.4200	8.4700	0.3398	0.3413	0.00
01/11/2006	JN05 On 02-November-06			jNote	8.5600	8.6100	0.3443	0.3458	0.00
01/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1632	1932	1632	1932	0.00
01/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	30517	28811	30517	28811	0.00
01/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3854	4287	3854	4287	0.00
01/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34917	33294	34917	33294	0.00
01/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5680	6158	5680	6158	0.00
01/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	39138	37591	39138	37591	0.00
01/11/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	52788	54615	52788	54615	0.00
01/11/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/11/2006	JN10 On 01-February-07			jNote	8.3200	8.3250	0.5578	0.5577	0.00
01/11/2006	JN10 On 03-May-07			jNote	8.2800	8.2870	0.5563	0.5562	0.00
01/11/2006	JN10 On 02-August-07			jNote	8.2400	8.2440	0.5547	0.5546	0.00
01/11/2006	JN10 On 02-November-06			jNote	8.3400	8.3500	0.5588	0.5588	0.00
01/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	376	415	376	415	0.00
01/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	46328	45638	46328	45638	0.00
01/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1514	1596	1514	1596	0.00
01/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	50109	49456	50109	49456	0.00
01/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2704	2801	2704	2801	0.00
01/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54235	53661	54235	53661	0.00
01/11/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	73036	73616	73036	73616	0.00
01/11/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/11/2006	JROD On 31-January-07			jRod	8.7500	8.7300	0.0020	0.0020	0.00
01/11/2006	JROD On 28-February-07			jRod	8.4800	8.4710	0.0025	0.0025	0.00
01/11/2006	JROD On 30-March-07			jRod	8.7400	8.7330	0.0038	0.0038	0.00
01/11/2006	JROD On 30-April-07			jRod	8.9800	8.9800	0.0049	0.0049	0.00
01/11/2006	JROD On 31-May-07			jRod	8.7400	8.7470	0.0056	0.0056	0.00
01/11/2006	JROD On 30-November-06			jRod	7.9600	7.9570	0.0001	0.0001	0.00
01/11/2006	JROD On 29-December-06			jRod	8.3200	8.3170	0.0010	0.0010	0.00
01/11/2006	OTH1 On 01-February-07			Index Future	245.1600	244.9290	245.1550	244.9290	15.00
01/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	33149	31924	33149	31924	0.00
01/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	17399	18434	17399	18434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	OTHI On 02-November-06			Index Future	240.2400	240.0190	240.2430	240.0190	0.00
01/11/2006	R153 On 01-February-07			Bond Future	8.2600	8.3450	120.0812	119.7845	77.00
01/11/2006	R153 On 03-May-07			Bond Future	8.0700	8.1790	116.4850	116.1530	0.00
01/11/2006	R153 On 02-August-07			Bond Future	8.0100	8.1170	118.9777	118.6570	0.00
01/11/2006	R153 On 02-November-06			Bond Future	8.1900	8.2800	117.8932	117.5761	464.00
01/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9346	7984	9346	7984	0.00
01/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	9511	11116	9511	11116	0.00
01/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	21191	19107	21191	19107	0.00
01/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7984	9220	7984	9220	0.00
01/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24990	23021	24990	23021	0.00
01/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10808	12046	10808	12046	0.00
01/11/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	2387	935	2387	935	0.00
01/11/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	273	1991	273	1991	101.00
01/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13179	11496	13179	11496	0.00
01/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	6763	8046	6763	8046	0.00
01/11/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	9129	6029	9129	6029	0.00
01/11/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	0	71	0	71	0.00
01/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20048	17939	20048	17939	0.00
01/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3849	4707	3849	4707	0.00
01/11/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	12616	9450	12616	9450	0.00
01/11/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	0	5	0	5	0.00
01/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15332	13497	15332	13497	0.00
01/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	5643	6775	5643	6775	0.00
01/11/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	19549	16378	19549	16378	0.00
01/11/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14239	12479	14239	12479	0.00
01/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	6185	7392	6185	7392	0.00
01/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	25332	23029	25332	23029	0.00
01/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6020	7037	6020	7037	0.00
01/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28674	26544	28674	26544	0.00
01/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8815	9891	8815	9891	0.00
01/11/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	10874	7724	10874	7724	0.00
01/11/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	0	20	0	20	0.00

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01/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	26607	24223	26607	24223	0.00
01/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2337	2920	2337	2920	0.00
01/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	26423	24068	26423	24068	0.00
01/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5591	6556	5591	6556	0.00
01/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	27535	25129	27535	25129	0.00
01/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5186	6101	5186	6101	0.00
01/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29635	27466	29635	27466	0.00
01/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8362	9400	8362	9400	0.00
01/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30611	28404	30611	28404	0.00
01/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7927	8926	7927	8926	0.00
01/11/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	28140	24970	28140	24970	0.00
01/11/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5578	4623	5578	4623	0.00
01/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	14038	16051	14038	16051	0.00
01/11/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2	2	2	2	0.00
01/11/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	6731	9902	6731	9902	0.00
01/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2949	2359	2949	2359	0.00
01/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	19782	22158	19782	22158	0.00
01/11/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	15660	18830	15660	18830	0.00
01/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1482	1150	1482	1150	0.00
01/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26763	29398	26763	29398	0.00
01/11/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	24677	27848	24677	27848	0.00
01/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	671	505	671	505	0.00
01/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34479	37280	34479	37280	0.00
01/11/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33783	36953	33783	36953	0.00
01/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	272	198	272	198	0.00
01/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	42687	45580	42687	45580	0.00
01/11/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	42978	46148	42978	46148	0.00
01/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	31	22	31	22	0.00

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01/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	59899	62856	59899	62856	0.00
01/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	98	69	98	69	0.00
01/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51199	54137	51199	54137	0.00
01/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	33672	31089	33672	31089	0.00
01/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1405	1789	1405	1789	0.00
01/11/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	52263	55433	52263	55433	0.00
01/11/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	61639	64809	61639	64809	0.00
01/11/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	36649	33479	36649	33479	0.00
01/11/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	32178	29584	32178	29584	0.00
01/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3787	4513	3787	4513	0.00
01/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34662	32308	34662	32308	0.00
01/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6355	7207	6355	7207	0.00
01/11/2006	R157 On 01-February-07			Bond Future	8.0900	8.1050	138.4541	138.3060	0.00
01/11/2006	R157 On 03-May-07			Bond Future	8.0000	8.0170	135.0297	134.8770	0.00
01/11/2006	R157 On 02-August-07			Bond Future	7.9600	7.9810	137.9217	137.7796	0.00
01/11/2006	R157 On 02-November-06			Bond Future	8.0700	8.0900	135.8367	135.6848	6.00
01/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	17671	17111	17671	17111	0.00
01/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	23991	24911	23991	24911	0.00
01/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	51641	50663	51641	50663	0.00
01/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	15629	16178	15629	16178	0.00
01/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	59576	58697	59576	58697	0.00
01/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	21979	22520	21979	22520	0.00
01/11/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	411	693	411	693	0.00
01/11/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	5746	7547	5746	7547	0.00
01/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27669	26902	27669	26902	0.00
01/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	15517	16231	15517	16231	0.00
01/11/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	13597	12237	13597	12237	0.00
01/11/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	8	167	8	167	0.00
01/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	34794	33909	34794	33909	150.00
01/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	11722	12318	11722	12318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	28470	26951	28470	26951	0.00
01/11/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	39927	38969	39927	38969	0.00
01/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	9643	10166	9643	10166	0.00
01/11/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	35826	34307	35826	34307	0.00
01/11/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	42600	41607	42600	41607	0.00
01/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	8731	9219	8731	9219	0.00
01/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	48127	47068	48127	47068	0.00
01/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	7125	7548	7125	7548	0.00
01/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	61457	60376	61457	60376	0.00
01/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	11517	11963	11517	11963	0.00
01/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	68651	67694	68651	67694	0.00
01/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	17465	17929	17465	17929	0.00
01/11/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	50372	48853	50372	48853	0.00
01/11/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	43126	41607	43126	41607	20.00
01/11/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	20.00
01/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14332	13852	14332	13852	250.00
01/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	28137	29138	28137	29138	0.00
01/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	103918	102531	103918	102531	0.00
01/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1051	1144	1051	1144	150.00
01/11/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	39483	37964	39483	37964	0.00
01/11/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	45335	44308	45335	44308	0.00
01/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	7893	8347	7893	8347	0.00
01/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	53864	52746	53864	52746	0.00
01/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5783	6146	5783	6146	0.00
01/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64025	62920	64025	62920	0.00
01/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	10634	11056	10634	11056	0.00
01/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	71009	70034	71009	70034	0.00
01/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	16456	16901	16456	16901	0.00
01/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66634	65505	66634	65505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	9804	10203	9804	10203	0.00
01/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	62873	61704	62873	61704	0.00
01/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	4964	5216	4964	5216	0.00
01/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	68992	67755	68992	67755	0.00
01/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3441	3685	3441	3685	0.00
01/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	77444	76228	77444	76228	0.00
01/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	6985	7297	6985	7297	0.00
01/11/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	68246	66727	68246	66727	0.00
01/11/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	24624	26143	24624	26143	171.00
01/11/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	32155	30636	32155	30636	0.00
01/11/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	100.00
01/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10097	9731	10097	9731	0.00
01/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	35236	36351	35236	36351	0.00
01/11/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	44285	45805	44285	45805	0.00
01/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5435	5222	5435	5222	0.00
01/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	49750	51018	49750	51018	0.00
01/11/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	64329	65848	64329	65848	0.00
01/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2643	2533	2643	2533	0.00
01/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	66497	67869	66497	67869	0.00
01/11/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	105592	107112	105592	107112	0.00
01/11/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	84761	86280	84761	86280	0.00
01/11/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	85786	84267	85786	84267	0.00
01/11/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	102998	101479	102998	101479	0.00
01/11/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	119890	118370	119890	118370	0.00
01/11/2006	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
01/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1152	1102	1152	1102	0.00
01/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	84917	86348	84917	86348	0.00
01/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	84715	83393	84715	83393	0.00
01/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2014	2174	2014	2174	0.00
01/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	100710	99332	100710	99332	0.00
01/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1173	1275	1173	1275	0.00
01/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	116743	115326	116743	115326	0.00
01/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	676	740	676	740	0.00
01/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	83283	82220	83283	82220	0.00
01/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	12071	12429	12071	12429	0.00
01/11/2006	R186 On 01-February-07			Bond Future	7.7300	7.7200	129.2927	129.3535	0.00
01/11/2006	R186 On 03-May-07			Bond Future	7.7000	7.6920	132.0930	132.1658	0.00
01/11/2006	R186 On 02-August-07			Bond Future	7.6700	7.6650	129.6166	129.7012	0.00
01/11/2006	R186 On 02-November-06			Bond Future	7.7600	7.7490	131.7077	131.7809	27.00
01/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	32318	32807	32318	32807	0.00
01/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	29281	29161	29281	29161	0.00
01/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	86635	87273	86635	87273	0.00
01/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	22219	22128	22219	22128	0.00
01/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	96850	97537	96850	97537	0.00
01/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	29731	29571	29731	29571	0.00
01/11/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	2799	4439	2799	4439	0.00
01/11/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	3409	4317	3409	4317	0.00
01/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	50327	50892	50327	50892	0.00
01/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	17508	17465	17508	17465	0.00
01/11/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	29368	30112	29368	30112	0.00
01/11/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	0	11	0	11	0.00
01/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	67095	67697	67095	67697	0.00
01/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	11206	11200	11206	11200	0.00
01/11/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	52584	53316	52584	53316	0.00
01/11/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	58285	59017	58285	59017	0.00
01/11/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	76129	76743	76129	76743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	8950	8955	8950	8955	0.00
01/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	102598	103266	102598	103266	0.00
01/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	16056	15996	16056	15996	0.00
01/11/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	63945	64677	63945	64677	0.00
01/11/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	95048	95675	95048	95675	0.00
01/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5763	5781	5763	5781	0.00
01/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	111979	112702	111979	112702	0.00
01/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	22873	22749	22873	22749	0.00
01/11/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	86184	86916	86184	86916	0.00
01/11/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	110914	111595	110914	111595	0.00
01/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	13540	13491	13540	13491	0.00
01/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	115882	116613	115882	116613	0.00
01/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	21374	21258	21374	21258	0.00
01/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	119828	120567	119828	120567	0.00
01/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	19956	19848	19956	19848	0.00
01/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	119158	119789	119158	119789	0.00
01/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3102	3123	3102	3123	0.00
01/11/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	113108	113841	113108	113841	0.00
01/11/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	128065	128764	128065	128764	0.00
01/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	9474	9445	9474	9445	0.00
01/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	135992	136758	135992	136758	0.00
01/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	15030	14949	15030	14949	0.00
01/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	71531	72140	71531	72140	0.00
01/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	9978	9977	9978	9977	0.00
01/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	18375	18754	18375	18754	0.00
01/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	46210	45980	46210	45980	0.00
01/11/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	0	7	0	7	0.00
01/11/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	31696	30971	31696	30971	0.00
01/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9579	9842	9579	9842	0.00
01/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	69425	69079	69425	69079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	63939	63207	63939	63207	0.00
01/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4394	4552	4394	4552	0.00
01/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	97439	96988	97439	96988	0.00
01/11/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	97389	96656	97389	96656	0.00
01/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1749	1830	1749	1830	0.00
01/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	129234	128706	129234	128706	0.00
01/11/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	132099	131367	132099	131367	0.00
01/11/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	139098	139831	139098	139831	0.00
01/11/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	168127	167394	168127	167394	0.00
01/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	596	632	596	632	0.00
01/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	163816	163242	163816	163242	0.00
01/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	143577	144205	143577	144205	0.00
01/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1672	1691	1672	1691	0.00
01/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	106732	107406	106732	107406	0.00
01/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	14754	14700	14754	14700	0.00
01/11/2006	R194 On 01-February-07			Bond Future	8.5600	8.6490	105.8152	105.7227	0.00
01/11/2006	R194 On 03-May-07			Bond Future	8.4700	8.5830	103.0266	102.9401	0.00
01/11/2006	R194 On 02-August-07			Bond Future	8.3400	8.4790	105.2323	105.1585	0.00
01/11/2006	R194 On 02-November-06			Bond Future	8.6100	8.6790	103.5431	103.4592	0.00
01/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3835	3369	3835	3369	0.00
01/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2901	3359	2901	3359	0.00
01/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5813	5341	5813	5341	0.00
01/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3650	4042	3650	4042	0.00
01/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6989	6591	6989	6591	0.00
01/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4772	5113	4772	5113	0.00
01/11/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	307	175	307	175	0.00
01/11/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	442	1149	442	1149	0.00
01/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4445	3936	4445	3936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2507	2922	2507	2922	0.00
01/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6984	6455	6984	6455	0.00
01/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2881	3217	2881	3217	0.00
01/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7612	7193	7612	7193	0.00
01/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4307	4625	4307	4625	0.00
01/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6740	6222	6740	6222	0.00
01/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3025	3371	3025	3371	0.00
01/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7233	6693	7233	6693	0.00
01/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2742	3067	2742	3067	0.00
01/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7935	7505	7935	7505	0.00
01/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4086	4394	4086	4394	0.00
01/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7773	7348	7773	7348	0.00
01/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4196	4509	4196	4509	0.00
01/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8272	7690	8272	7690	0.00
01/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2235	2518	2235	2518	0.00
01/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4135	3646	4135	3646	0.00
01/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2698	3134	2698	3134	0.00
01/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3007	2607	3007	2607	0.00
01/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3581	4105	3581	4105	0.00
01/11/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	27	23	27	23	0.00
01/11/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	1398	2232	1398	2232	0.00
01/11/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	108	70	108	70	0.00
01/11/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	861	1661	861	1661	0.00
01/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1873	1583	1873	1583	0.00
01/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4968	5603	4968	5603	0.00
01/11/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	4467	5305	4467	5305	0.00
01/11/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7576	8415	7576	8415	0.00
01/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1051	863	1051	863	0.00
01/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6677	7413	6677	7413	0.00
01/11/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10699	11538	10699	11538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	519	411	519	411	0.00
01/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8685	9502	8685	9502	0.00
01/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	254	196	254	196	0.00
01/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10970	11837	10970	11837	0.00
01/11/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	13836	14674	13836	14674	0.00
01/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	114	86	114	86	0.00
01/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13389	14285	13389	14285	0.00
01/11/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	16985	17824	16985	17824	0.00
01/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	47	34	47	34	0.00
01/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15890	16802	15890	16802	0.00
01/11/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20149	20987	20149	20987	0.00
01/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	17	12	17	12	0.00
01/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18439	19359	18439	19359	0.00
01/11/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23326	24164	23326	24164	0.00
01/11/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	32940	33779	32940	33779	0.00
01/11/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29722	30560	29722	30560	0.00
01/11/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26517	27355	26517	27355	0.00
01/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26215	27140	26215	27140	0.00
01/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	2	1	2	1	0.00
01/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23609	24533	23609	24533	0.00
01/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	6	4	6	4	0.00
01/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21015	21938	21015	21938	0.00
01/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8604	8152	8604	8152	0.00
01/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3670	3956	3670	3956	0.00
01/11/2006	R201 On 01-February-07			Bond Future	8.0100	8.0400	105.3552	105.1957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R201 On 03-May-07			Bond Future	7.9800	8.0060	107.6357	107.4854	0.00
01/11/2006	R201 On 02-August-07			Bond Future	7.9500	7.9730	105.5174	105.3762	0.00
01/11/2006	R201 On 02-November-06			Bond Future	8.0500	8.0740	107.4217	107.2771	26.00
01/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15661	14963	15661	14963	0.00
01/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16429	17326	16429	17326	0.00
01/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	42123	41147	42123	41147	0.00
01/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	12588	13114	12588	13114	0.00
01/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	47273	46376	47273	46376	0.00
01/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	16651	17166	16651	17166	0.00
01/11/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	575	768	575	768	0.00
01/11/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3598	5237	3598	5237	0.00
01/11/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	11980	10626	11980	10626	0.00
01/11/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3	95	3	95	0.00
01/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24226	23301	24226	23301	0.00
01/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	10334	11004	10334	11004	0.00
01/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	34466	33341	34466	33341	0.00
01/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	6175	6645	6175	6645	0.00
01/11/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	26703	25256	26703	25256	0.00
01/11/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	41257	40031	41257	40031	0.00
01/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	4451	4820	4451	4820	0.00
01/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	49939	48865	49939	48865	0.00
01/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	9329	9756	9329	9756	0.00
01/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	54570	53596	54570	53596	0.00
01/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	13134	13572	13134	13572	0.00
01/11/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	35408	33961	35408	33961	0.00
01/11/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	36685	35525	36685	35525	0.00
01/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	5546	5980	5546	5980	0.00
01/11/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	29615	28168	29615	28168	0.00
01/11/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	38950	37756	38950	37756	0.00
01/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	4972	5373	4972	5373	0.00

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01/11/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	32517	31070	32517	31070	0.00
01/11/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45982	44698	45982	44698	0.00
01/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3549	3860	3549	3860	0.00
01/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	51982	50884	51982	50884	0.00
01/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	8626	9031	8626	9031	0.00
01/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	56467	55474	56467	55474	0.00
01/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	12351	12770	12351	12770	0.00
01/11/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	41158	39711	41158	39711	0.00
01/11/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	54057	52937	54057	52937	0.00
01/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	7966	8348	7966	8348	0.00
01/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	58391	57381	58391	57381	0.00
01/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	11604	12005	11604	12005	0.00
01/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	58368	56973	58368	56973	0.00
01/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2045	2245	2045	2245	0.00
01/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	62651	61448	62651	61448	0.00
01/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	5714	6013	5714	6013	0.00
01/11/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	55350	53903	55350	53903	0.00
01/11/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	9132	8659	9132	8659	0.00
01/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	24829	25951	24829	25951	0.00
01/11/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	0	1	0	1	0.00
01/11/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	18303	19750	18303	19750	0.00
01/11/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	33870	35316	33870	35316	0.00
01/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4977	4690	4977	4690	0.00
01/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	35874	37182	35874	37182	0.00
01/11/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	49729	51176	49729	51176	0.00
01/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2447	2293	2447	2293	0.00
01/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	48824	50264	48824	50264	0.00
01/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1077	1004	1077	1004	0.00

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01/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	63217	64738	63217	64738	0.00
01/11/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	65887	67334	65887	67334	0.00
01/11/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	82350	83797	82350	83797	0.00
01/11/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	69284	67837	69284	67837	0.00
01/11/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	421	391	421	391	0.00
01/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	78613	80178	78613	80178	0.00
01/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	71127	69658	71127	69658	0.00
01/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1160	1285	1160	1285	0.00
01/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	66344	65265	66344	65265	0.00
01/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	8962	9295	8962	9295	0.00
01/11/2006	R203 On 01-February-07			Bond Future	7.9300	7.9200	105.5419	105.6066	0.00
01/11/2006	R203 On 03-May-07			Bond Future	7.9000	7.8870	103.6523	103.7304	0.00
01/11/2006	R203 On 02-August-07			Bond Future	7.8700	7.8540	105.8666	105.9647	0.00
01/11/2006	R203 On 02-November-06			Bond Future	7.9600	7.9500	103.2729	103.3458	0.00
01/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	17557	18002	17557	18002	0.00
01/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	12469	12267	12469	12267	0.00
01/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	47470	48136	47470	48136	0.00
01/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	5887	5772	5887	5772	0.00
01/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	52401	53186	52401	53186	0.00
01/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	9368	9172	9368	9172	0.00
01/11/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	3408	4458	3408	4458	0.00
01/11/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	502	824	502	824	0.00
01/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	28823	29367	28823	29367	0.00
01/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6085	5982	6085	5982	0.00
01/11/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	20823	21551	20823	21551	0.00
01/11/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	42548	43153	42548	43153	0.00
01/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	2563	2520	2563	2520	0.00
01/11/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	38323	39052	38323	39052	0.00
01/11/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00

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01/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	48509	49129	48509	49129	0.00
01/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	1736	1708	1736	1708	0.00
01/11/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	45209	45938	45209	45938	0.00
01/11/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	45503	46116	45503	46116	0.00
01/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	2116	2081	2116	2081	0.00
01/11/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	41774	42503	41774	42503	0.00
01/11/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	58432	59141	58432	59141	0.00
01/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	3528	3456	3528	3456	0.00
01/11/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	48628	49357	48628	49357	0.00
01/11/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	57761	58395	57761	58395	0.00
01/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	921	907	921	907	0.00
01/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	62565	63403	62565	63403	0.00
01/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	6408	6265	6408	6265	0.00
01/11/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	55419	56147	55419	56147	0.00
01/11/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	61277	61994	61277	61994	0.00
01/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	3080	3016	3080	3016	0.00
01/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	65202	66052	65202	66052	0.00
01/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	5800	5670	5800	5670	0.00
01/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	64156	64881	64156	64881	0.00
01/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	2680	2624	2680	2624	0.00
01/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	67872	68734	67872	68734	0.00
01/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5240	5121	5240	5121	0.00
01/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	51559	52184	51559	52184	0.00
01/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1414	1392	1414	1392	0.00
01/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	73594	74238	73594	74238	0.00
01/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	280	277	280	277	0.00
01/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	9399	9718	9399	9718	0.00
01/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	22374	22047	22374	22047	0.00
01/11/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	0	6	0	6	0.00

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01/11/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	15438	14716	15438	14716	0.00
01/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4327	4523	4327	4523	0.00
01/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	35790	35338	35790	35338	0.00
01/11/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	34221	33492	34221	33492	0.00
01/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1680	1780	1680	1780	0.00
01/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	52065	51517	52065	51517	0.00
01/11/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	53454	52725	53454	52725	0.00
01/11/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	73149	72421	73149	72421	0.00
01/11/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	113979	113250	113979	113250	0.00
01/11/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	93320	92592	93320	92592	0.00
01/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	30	34	30	34	0.00
01/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	109907	109263	109907	109263	0.00
01/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	142	156	142	156	0.00
01/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	89722	89088	89722	89088	0.00
01/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	541	582	541	582	0.00
01/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	70294	69688	70294	69688	0.00
01/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	75930	76679	75930	76679	0.00
01/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1488	1456	1488	1456	0.00
01/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	78838	79736	78838	79736	0.00
01/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3426	3343	3426	3343	0.00
01/11/2006	R204 On 01-February-07			Bond Future	7.9100	7.9140	101.7106	101.6724	0.00
01/11/2006	R204 On 03-May-07			Bond Future	7.8800	7.8850	103.9137	103.8835	0.00
01/11/2006	R204 On 02-August-07			Bond Future	7.8500	7.8570	102.0975	102.0750	0.00
01/11/2006	R204 On 02-November-06			Bond Future	7.9400	7.9440	103.4856	103.4547	0.00
01/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	24353	24249	24353	24249	0.00
01/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	17427	17706	17427	17706	0.00
01/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	59468	59321	59468	59321	0.00
01/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	14042	14198	14042	14198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	66006	65909	66006	65909	0.00
01/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	19149	19277	19149	19277	0.00
01/11/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5148	5572	5148	5572	0.00
01/11/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	531	1263	531	1263	0.00
01/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	36305	36141	36305	36141	0.00
01/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	10678	10896	10678	10896	0.00
01/11/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	23550	23243	23550	23243	0.00
01/11/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	0	2	0	2	0.00
01/11/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	42002	41693	42002	41693	0.00
01/11/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	50097	49875	50097	49875	0.00
01/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	6236	6396	6236	6396	0.00
01/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	56027	55784	56027	55784	0.00
01/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	5000	5139	5000	5139	0.00
01/11/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	49251	48942	49251	48942	0.00
01/11/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	53041	52808	53041	52808	0.00
01/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	5588	5737	5588	5737	0.00
01/11/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	45636	45327	45636	45327	0.00
01/11/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	65197	64926	65197	64926	0.00
01/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3556	3667	3556	3667	0.00
01/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	69798	69625	69798	69625	0.00
01/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	10282	10412	10282	10412	0.00
01/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	75714	75601	75714	75601	0.00
01/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	14940	15051	14940	15051	0.00
01/11/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	59987	59678	59987	59678	0.00
01/11/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	72476	72297	72476	72297	0.00
01/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	9480	9603	9480	9603	0.00
01/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	78222	78104	78222	78104	0.00
01/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	14011	14118	14011	14118	0.00
01/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	75187	75002	75187	75002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	8729	8846	8729	8846	0.00
01/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	80759	80638	80759	80638	0.00
01/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	13128	13231	13128	13231	0.00
01/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	59051	58798	59051	58798	0.00
01/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	4468	4598	4468	4598	0.00
01/11/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	52848	52539	52848	52539	0.00
01/11/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	81018	80711	81018	80711	0.00
01/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2038	2113	2038	2113	0.00
01/11/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	77519	77210	77519	77210	0.00
01/11/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	14805	14754	14805	14754	0.00
01/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	27061	27392	27061	27392	0.00
01/11/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	3	50	3	50	0.00
01/11/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	14813	15169	14813	15169	0.00
01/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8405	8391	8405	8391	0.00
01/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	40337	40706	40337	40706	0.00
01/11/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	34747	35056	34747	35056	0.00
01/11/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	55208	55516	55208	55516	0.00
01/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4311	4316	4311	4316	0.00
01/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	56429	56816	56429	56816	0.00
01/11/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	76208	76517	76208	76517	0.00
01/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1979	1990	1979	1990	0.00
01/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	74806	75198	74806	75198	0.00
01/11/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	119893	120202	119893	120202	0.00
01/11/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	97764	98073	97764	98073	0.00
01/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	289	294	289	294	0.00
01/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	116165	116553	116165	116553	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	807	815	807	815	0.00
01/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	94880	95271	94880	95271	0.00
01/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	86328	86119	86328	86119	0.00
01/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	6192	6286	6192	6286	0.00
01/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	91179	91043	91179	91043	0.00
01/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	10031	10118	10031	10118	0.00
01/11/2006	R207 On 01-February-07			Bond Future	7.8600	7.8740	95.5500	95.4258	0.00
01/11/2006	R207 On 03-May-07			Bond Future	7.8300	7.8470	97.6193	97.5039	0.00
01/11/2006	R207 On 02-August-07			Bond Future	7.8100	7.8210	96.0633	95.9564	0.00
01/11/2006	R207 On 02-November-06			Bond Future	7.8900	7.9040	97.0612	96.9517	0.00
01/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	12562	12125	12562	12125	0.00
01/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	21000	21805	21000	21805	0.00
01/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	55849	54956	55849	54956	0.00
01/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	6195	6457	6195	6457	0.00
01/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	60315	59523	60315	59523	0.00
01/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	9295	9571	9295	9571	0.00
01/11/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	8590	7787	8590	7787	0.00
01/11/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	39	329	39	329	0.00
01/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	22325	21655	22325	21655	0.00
01/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	11382	11954	11382	11954	0.00
01/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	35206	34316	35206	34316	0.00
01/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	5407	5759	5407	5759	0.00
01/11/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	27601	26507	27601	26507	0.00
01/11/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	42466	41371	42466	41371	0.00
01/11/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	47205	46176	47205	46176	0.00
01/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	2688	2900	2688	2900	0.00
01/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	53585	52501	53585	52501	0.00
01/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	1828	1986	1828	1986	0.00
01/11/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	49775	48681	49775	48681	0.00
01/11/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	50370	49313	50370	49313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	2223	2407	2223	2407	0.00
01/11/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	46130	45036	46130	45036	0.00
01/11/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	60130	59004	60130	59004	0.00
01/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1212	1327	1212	1327	0.00
01/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	67631	66658	67631	66658	0.00
01/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	3791	3973	3791	3973	0.00
01/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	71393	70533	71393	70533	0.00
01/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	6331	6539	6331	6539	0.00
01/11/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	57005	55910	57005	55910	0.00
01/11/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	66786	65626	66786	65626	0.00
01/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	784	865	784	865	0.00
01/11/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	64155	63060	64155	63060	0.00
01/11/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	70669	69679	70669	69679	0.00
01/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	3330	3494	3330	3494	0.00
01/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	74252	73377	74252	73377	0.00
01/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	5725	5918	5725	5918	0.00
01/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	73736	72730	73736	72730	0.00
01/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	2917	3065	2917	3065	0.00
01/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	77141	76252	77141	76252	0.00
01/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	5168	5347	5168	5347	0.00
01/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	56840	55734	56840	55734	0.00
01/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	1493	1628	1493	1628	0.00
01/11/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	53400	52306	53400	52306	0.00
01/11/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	8	58	8	58	0.00
01/11/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	11044	12188	11044	12188	0.00
01/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6139	5898	6139	5898	0.00
01/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	34498	35499	34498	35499	0.00
01/11/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	31179	32273	31179	32273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	51893	52987	51893	52987	0.00
01/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2554	2445	2554	2445	0.00
01/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	51392	52524	51392	52524	0.00
01/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	889	849	889	849	0.00
01/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	70781	71982	70781	71982	0.00
01/11/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	73198	74293	73198	74293	0.00
01/11/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	95113	96207	95113	96207	0.00
01/11/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	81689	80595	81689	80595	0.00
01/11/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	255	243	255	243	0.00
01/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	91794	93024	91794	93024	0.00
01/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	83614	82403	83614	82403	0.00
01/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	235	265	235	265	0.00
01/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	59	57	59	57	0.00
01/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	113858	115097	113858	115097	0.00
01/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	86227	85168	86227	85168	0.00
01/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1669	1765	1669	1765	0.00
01/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	88947	88007	88947	88007	0.00
01/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	3369	3497	3369	3497	0.00
01/11/2006	TRT1 On 01-February-07			Index Future	245.1400	244.9300	245.1390	244.9300	500.00
01/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	32933	31814	32933	31814	0.00
01/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	17543	18514	17543	18514	0.00
01/11/2006	TRTI On 02-November-06			Index Future	240.2300	240.0200	240.2270	240.0200	0.00
02/11/2006	CRD1 On 01-February-07			Index Future	106.4700	106.7250	106.4650	106.7250	10.00
02/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13068	14667	13068	14667	0.00
02/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	8418	7417	8418	7417	0.00
02/11/2006	CRDI On 02-November-06			Index Future	104.5100	104.5870	104.5060	104.5870	0.00
02/11/2006	GOVI On 01-February-07			jGovi	247.1300	248.0520	247.1330	248.0520	71.00
02/11/2006	GOVI On 03-May-07			jGovi	252.6300	253.5690	252.6280	253.5690	121.00
02/11/2006	GOVI On 02-August-07			jGovi	258.3900	259.2520	258.3940	259.2520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	GOVI On 02-November-06			jGovi	242.9100	243.0820	242.9110	243.0820	0.00
02/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	171331	180521	171331	180521	0.00
02/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	1	1	1	1	0.00
02/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	176368	185748	176368	185748	0.00
02/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	88	58	88	58	0.00
02/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	179435	187900	179435	187900	0.00
02/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	495	380	495	380	0.00
02/11/2006	GOVI On 02-November-06	230.00	Call	jGovi	129110	130820	129110	130820	0.00
02/11/2006	GOVI On 02-November-06	230.00	Put	jGovi	0	0	0	0	0.00
02/11/2006	J153 On 31-August-10			jSwap	8.7800	8.7350	0.0430	0.0414	0.00
02/11/2006	J157 On 15-September-15			jSwap	8.5200	8.4570	0.0457	0.0495	0.00
02/11/2006	J186 On 21-December-26			jSwap	8.0500	8.0060	0.0556	0.0512	0.00
02/11/2006	J194 On 28-February-08			jSwap	9.0200	9.0070	0.0211	0.0210	0.00
02/11/2006	J201 On 22-December-14			jSwap	8.4900	8.4440	0.0606	0.0577	0.00
02/11/2006	J203 On 15-September-17			jSwap	8.4400	8.3880	0.0670	0.0633	0.00
02/11/2006	J204 On 21-December-18			jSwap	8.3500	8.3080	0.0663	0.0634	0.00
02/11/2006	J207 On 15-January-20			jSwap	8.3200	8.2750	0.0256	0.0224	0.00
02/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7590	0.0000	0.0000	0.00
02/11/2006	JFRA On 01-February-07			jFra	9.0800	9.0690	0.0221	0.0221	0.00
02/11/2006	JFRA On 07-February-08			jFra	8.9400	8.9270	0.0218	0.0218	0.00
02/11/2006	JFRA On 03-May-07			jFra	9.1600	9.1390	0.0223	0.0223	0.00
02/11/2006	JFRA On 02-August-07			jFra	9.1400	9.1190	0.0223	0.0222	0.00
02/11/2006	JFRA On 02-November-06			jFra	8.7700	8.7650	0.0214	0.0214	0.00
02/11/2006	JFRA On 01-November-07			jFra	9.0500	9.0400	0.0237	0.0237	0.00
02/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3863	3837	3863	3837	0.00
02/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	11	12	11	12	0.00
02/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24204	24210	24204	24210	0.00
02/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20682	20724	20682	20724	0.00
02/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4112	4067	4112	4067	0.00
02/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	68	72	68	72	0.00
02/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4163	4114	4163	4114	0.00
02/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	160	167	160	167	0.00
02/11/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4321	4307	4321	4307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	0	0	0	0	0.00
02/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4348	4334	4348	4334	0.00
02/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	293	297	293	297	0.00
02/11/2006	JN02 On 01-February-07			jNote	8.9500	8.9210	0.1631	0.1626	0.00
02/11/2006	JN02 On 03-May-07			jNote	8.8800	8.8400	0.1619	0.1612	0.00
02/11/2006	JN02 On 02-August-07			jNote	8.7900	8.7370	0.1605	0.1595	0.00
02/11/2006	JN02 On 02-November-06			jNote	8.9600	8.9490	0.1634	0.1632	0.00
02/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	9506	9317	9506	9317	0.00
02/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10437	10759	10437	10759	0.00
02/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	11021	10749	11021	10749	0.00
02/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17751	18228	17751	18228	0.00
02/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13469	13079	13469	13079	0.00
02/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21811	22446	21811	22446	0.00
02/11/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	31232	30977	31232	30977	0.00
02/11/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/11/2006	JN05 On 01-February-07			jNote	8.5800	8.5320	0.3449	0.3432	0.00
02/11/2006	JN05 On 03-May-07			jNote	8.5300	8.4790	0.3433	0.3416	0.00
02/11/2006	JN05 On 02-August-07			jNote	8.4700	8.4210	0.3415	0.3398	0.00
02/11/2006	JN05 On 02-November-06			jNote	8.6100	8.5630	0.3460	0.3443	0.00
02/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1880	1632	1880	1632	0.00
02/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	28683	30517	28683	30517	0.00
02/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	4246	3854	4246	3854	0.00
02/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33177	34917	33177	34917	0.00
02/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	6145	5680	6145	5680	0.00
02/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	37422	39138	37422	39138	0.00
02/11/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	54762	52788	54762	52788	0.00
02/11/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/11/2006	JN10 On 01-February-07			jNote	8.3800	8.3150	0.5606	0.5578	0.00
02/11/2006	JN10 On 03-May-07			jNote	8.3400	8.2770	0.5590	0.5563	0.00
02/11/2006	JN10 On 02-August-07			jNote	8.3000	8.2350	0.5571	0.5547	0.00
02/11/2006	JN10 On 02-November-06			jNote	8.4100	8.3400	0.5618	0.5588	0.00
02/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	551	376	551	376	0.00
02/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	42099	46328	42099	46328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1918	1514	1918	1514	0.00
02/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	46156	50109	46156	50109	0.00
02/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	3221	2704	3221	2704	0.00
02/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	50574	54235	50574	54235	0.00
02/11/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	77213	73036	77213	73036	0.00
02/11/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/11/2006	JROD On 31-January-07			jRod	8.7500	8.7470	0.0020	0.0020	0.00
02/11/2006	JROD On 28-February-07			jRod	8.4900	8.4810	0.0026	0.0025	0.00
02/11/2006	JROD On 30-March-07			jRod	8.7500	8.7420	0.0038	0.0038	0.00
02/11/2006	JROD On 30-April-07			jRod	8.9800	8.9820	0.0049	0.0049	0.00
02/11/2006	JROD On 31-May-07			jRod	8.7400	8.7420	0.0056	0.0056	0.00
02/11/2006	JROD On 30-November-06			jRod	7.9500	7.9560	0.0001	0.0001	0.00
02/11/2006	JROD On 29-December-06			jRod	8.3200	8.3240	0.0010	0.0010	0.00
02/11/2006	OTH1 On 01-February-07			Index Future	244.3900	245.1550	244.3880	245.1550	15.00
02/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	28553	33149	28553	33149	0.00
02/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	20473	17399	20473	17399	0.00
02/11/2006	OTHI On 02-November-06			Index Future	240.0500	240.2430	240.0490	240.2430	0.00
02/11/2006	R153 On 01-February-07			Bond Future	8.2900	8.2550	119.9657	120.0812	77.00
02/11/2006	R153 On 03-May-07			Bond Future	8.1600	8.0720	116.2057	116.4850	0.00
02/11/2006	R153 On 02-August-07			Bond Future	8.0900	8.0060	118.7234	118.9777	0.00
02/11/2006	R153 On 02-November-06			Bond Future	8.2100	8.1900	117.8226	117.8932	0.00
02/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8727	9346	8727	9346	0.00
02/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	10047	9511	10047	9511	0.00
02/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19364	21191	19364	21191	0.00
02/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8950	7984	8950	7984	0.00
02/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23368	24990	23368	24990	0.00
02/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	11729	10808	11729	10808	0.00
02/11/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	1409	2387	1409	2387	0.00
02/11/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	0	273	0	273	0.00
02/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12436	13179	12436	13179	0.00
02/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	7174	6763	7174	6763	0.00
02/11/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8423	9129	8423	9129	0.00
02/11/2006	R153 On 02-November-06	8.45	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
02/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	19150	20048	19150	20048	0.00
02/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	4106	3849	4106	3849	0.00
02/11/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	11910	12616	11910	12616	0.00
02/11/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14532	15332	14532	15332	0.00
02/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	5998	5643	5998	5643	0.00
02/11/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	18843	19549	18843	19549	0.00
02/11/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13467	14239	13467	14239	0.00
02/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	6568	6185	6568	6185	0.00
02/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23326	25332	23326	25332	0.00
02/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6807	6020	6807	6020	0.00
02/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26927	28674	26927	28674	0.00
02/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	9611	8815	9611	8815	0.00
02/11/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	10168	10874	10168	10874	0.00
02/11/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25616	26607	25616	26607	0.00
02/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2502	2337	2502	2337	0.00
02/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24375	26423	24375	26423	0.00
02/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6337	5591	6337	5591	0.00
02/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25446	27535	25446	27535	0.00
02/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5891	5186	5891	5186	0.00
02/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27858	29635	27858	29635	0.00
02/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	9128	8362	9128	8362	0.00
02/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28804	30611	28804	30611	0.00
02/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	8663	7927	8663	7927	0.00
02/11/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	27435	28140	27435	28140	0.00
02/11/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5127	5578	5127	5578	0.00
02/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	14742	14038	14742	14038	0.00
02/11/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	0	2	0	2	0.00
02/11/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	7435	6731	7435	6731	0.00
02/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2658	2949	2658	2949	0.00

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02/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	20645	19782	20645	19782	0.00
02/11/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	16365	15660	16365	15660	0.00
02/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1310	1482	1310	1482	0.00
02/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27746	26763	27746	26763	0.00
02/11/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	25383	24677	25383	24677	0.00
02/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	581	671	581	671	0.00
02/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	35544	34479	35544	34479	0.00
02/11/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	34489	33783	34489	33783	0.00
02/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	230	272	230	272	0.00
02/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43800	42687	43800	42687	0.00
02/11/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	43683	42978	43683	42978	0.00
02/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	25	31	25	31	0.00
02/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	61048	59899	61048	59899	0.00
02/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	81	98	81	98	0.00
02/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	52337	51199	52337	51199	0.00
02/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32618	33672	32618	33672	0.00
02/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1506	1405	1506	1405	0.00
02/11/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	52968	52263	52968	52263	0.00
02/11/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	62344	61639	62344	61639	0.00
02/11/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	35944	36649	35944	36649	0.00
02/11/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29938	32178	29938	32178	0.00
02/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4340	3787	4340	3787	0.00
02/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32742	34662	32742	34662	0.00
02/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6979	6355	6979	6355	0.00
02/11/2006	R157 On 01-February-07			Bond Future	8.1400	8.0850	138.0473	138.4541	0.00
02/11/2006	R157 On 03-May-07			Bond Future	8.0700	7.9960	134.4709	135.0297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R157 On 02-August-07			Bond Future	8.0400	7.9610	137.3899	137.9217	0.00
02/11/2006	R157 On 02-November-06			Bond Future	8.0800	8.0700	135.7608	135.8367	0.00
02/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	15758	17671	15758	17671	0.00
02/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	26145	23991	26145	23991	0.00
02/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	47767	51641	47767	51641	0.00
02/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	17343	15629	17343	15629	0.00
02/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	56019	59576	56019	59576	0.00
02/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	23740	21979	23740	21979	0.00
02/11/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	25384	24624	25384	24624	0.00
02/11/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	0	411	0	411	0.00
02/11/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	6095	5746	6095	5746	0.00
02/11/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	42366	43126	42366	43126	0.00
02/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	25182	27669	25182	27669	0.00
02/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	17097	15517	17097	15517	0.00
02/11/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	12829	13597	12829	13597	0.00
02/11/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	0	8	0	8	0.00
02/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	31999	34794	31999	34794	150.00
02/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	12995	11722	12995	11722	0.00
02/11/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	27710	28470	27710	28470	0.00
02/11/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	36948	39927	36948	39927	0.00
02/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	10732	9643	10732	9643	0.00
02/11/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	35066	35826	35066	35826	0.00
02/11/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	39535	42600	39535	42600	0.00
02/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	9734	8731	9734	8731	0.00
02/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	44905	48127	44905	48127	0.00
02/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	7972	7125	7972	7125	0.00
02/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	57236	61457	57236	61457	0.00
02/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	12883	11517	12883	11517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	64821	68651	64821	68651	0.00
02/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	18954	17465	18954	17465	0.00
02/11/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	49612	50372	49612	50372	0.00
02/11/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12657	14332	12657	14332	250.00
02/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	30530	28137	30530	28137	0.00
02/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	99997	103918	99997	103918	0.00
02/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1196	1051	1196	1051	150.00
02/11/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	38723	39483	38723	39483	0.00
02/11/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	42190	45335	42190	45335	0.00
02/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	8815	7893	8815	7893	0.00
02/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	50505	53864	50505	53864	0.00
02/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6492	5783	6492	5783	0.00
02/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	59722	64025	59722	64025	0.00
02/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	11919	10634	11919	10634	0.00
02/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	67115	71009	67115	71009	0.00
02/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	17880	16456	17880	16456	0.00
02/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	62254	66634	62254	66634	0.00
02/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	11012	9804	11012	9804	0.00
02/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	58413	62873	58413	62873	0.00
02/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	5823	4964	5823	4964	0.00
02/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	65369	68992	65369	68992	0.00
02/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3886	3441	3886	3441	0.00
02/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	72782	77444	72782	77444	0.00
02/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	7911	6985	7911	6985	0.00
02/11/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	67486	68246	67486	68246	0.00
02/11/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	31395	32155	31395	32155	0.00
02/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8774	10097	8774	10097	0.00
02/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	37981	35236	37981	35236	0.00
02/11/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	45045	44285	45045	44285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4605	5435	4605	5435	0.00
02/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	52988	49750	52988	49750	0.00
02/11/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	65088	64329	65088	64329	0.00
02/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2177	2643	2177	2643	0.00
02/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	70099	66497	70099	66497	0.00
02/11/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	106352	105592	106352	105592	0.00
02/11/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	85521	84761	85521	84761	0.00
02/11/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	85026	85786	85026	85786	0.00
02/11/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	102238	102998	102238	102998	0.00
02/11/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	119130	119890	119130	119890	0.00
02/11/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	920	1152	920	1152	0.00
02/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	88753	84917	88753	84917	0.00
02/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	80918	84715	80918	84715	0.00
02/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2285	2014	2285	2014	0.00
02/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	96805	100710	96805	100710	0.00
02/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1335	1173	1335	1173	0.00
02/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	112770	116743	112770	116743	0.00
02/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	771	676	771	676	0.00
02/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	79090	83283	79090	83283	0.00
02/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	13196	12071	13196	12071	0.00
02/11/2006	R186 On 01-February-07			Bond Future	7.8000	7.7250	128.3606	129.2927	4.00
02/11/2006	R186 On 03-May-07			Bond Future	7.7700	7.6980	131.1758	132.0930	0.00
02/11/2006	R186 On 02-August-07			Bond Future	7.7500	7.6720	128.7144	129.6166	0.00
02/11/2006	R186 On 02-November-06			Bond Future	7.7700	7.7550	131.5249	131.7077	0.00
02/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	27459	32318	27459	32318	0.00
02/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	33742	29281	33742	29281	0.00
02/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	80024	86635	80024	86635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	24780	22219	24780	22219	0.00
02/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	90534	96850	90534	96850	0.00
02/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	32436	29731	32436	29731	0.00
02/11/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	0	2799	0	2799	0.00
02/11/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	2438	3409	2438	3409	0.00
02/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	44088	50327	44088	50327	0.00
02/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	20589	17508	20589	17508	0.00
02/11/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	27540	29368	27540	29368	0.00
02/11/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	59948	67095	59948	67095	0.00
02/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	13380	11206	13380	11206	0.00
02/11/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	50756	52584	50756	52584	0.00
02/11/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	56457	58285	56457	58285	0.00
02/11/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	68612	76129	68612	76129	0.00
02/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	10753	8950	10753	8950	0.00
02/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	95431	102598	95431	102598	0.00
02/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	18061	16056	18061	16056	0.00
02/11/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	62116	63945	62116	63945	0.00
02/11/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	86954	95048	86954	95048	0.00
02/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6989	5763	6989	5763	0.00
02/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	105186	111979	105186	111979	0.00
02/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	25101	22873	25101	22873	0.00
02/11/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	84356	86184	84356	86184	0.00
02/11/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	103500	110914	103500	110914	0.00
02/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	15296	13540	15296	13540	0.00
02/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	108978	115882	108978	115882	0.00
02/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	23492	21374	23492	21374	0.00
02/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	112817	119828	112817	119828	0.00
02/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	21966	19956	21966	19956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	110552	119158	110552	119158	0.00
02/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3815	3102	3815	3102	0.00
02/11/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	111280	113108	111280	113108	0.00
02/11/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	120217	128065	120217	128065	0.00
02/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	10797	9474	10797	9474	0.00
02/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	128584	135992	128584	135992	0.00
02/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	16643	15030	16643	15030	0.00
02/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	64189	71531	64189	71531	0.00
02/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	11956	9978	11956	9978	0.00
02/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15016	18375	15016	18375	0.00
02/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	52172	46210	52172	46210	0.00
02/11/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	33525	31696	33525	31696	0.00
02/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	7526	9579	7526	9579	0.00
02/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	76692	69425	76692	69425	0.00
02/11/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	65767	63939	65767	63939	0.00
02/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3302	4394	3302	4394	0.00
02/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	105668	97439	105668	97439	0.00
02/11/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	99217	97389	99217	97389	0.00
02/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1252	1749	1252	1749	0.00
02/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	138057	129234	138057	129234	0.00
02/11/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	133928	132099	133928	132099	0.00
02/11/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	137270	139098	137270	139098	0.00
02/11/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	169955	168127	169955	168127	0.00
02/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	405	596	405	596	0.00
02/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	172944	163816	172944	163816	0.00
02/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	134663	143577	134663	143577	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2078	1672	2078	1672	0.00
02/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	99438	106732	99438	106732	0.00
02/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	16632	14754	16632	14754	0.00
02/11/2006	R194 On 01-February-07			Bond Future	8.6700	8.5570	105.6996	105.8152	0.00
02/11/2006	R194 On 03-May-07			Bond Future	8.5900	8.4720	102.9346	103.0266	0.00
02/11/2006	R194 On 02-August-07			Bond Future	8.4700	8.3440	105.1645	105.2323	0.00
02/11/2006	R194 On 02-November-06			Bond Future	8.6400	8.6110	103.5135	103.5431	0.00
02/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2474	3007	2474	3007	0.00
02/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4203	3581	4203	3581	0.00
02/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5286	5813	5286	5813	0.00
02/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4041	3650	4041	3650	0.00
02/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6603	6989	6603	6989	0.00
02/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5064	4772	5064	4772	0.00
02/11/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	0	307	0	307	0.00
02/11/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	432	442	432	442	0.00
02/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3218	3835	3218	3835	0.00
02/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3439	2901	3439	2901	0.00
02/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3773	4445	3773	4445	0.00
02/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2991	2507	2991	2507	0.00
02/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6397	6984	6397	6984	0.00
02/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3214	2881	3214	2881	0.00
02/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7206	7612	7206	7612	0.00
02/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4579	4307	4579	4307	0.00
02/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6165	6740	6165	6740	0.00
02/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3369	3025	3369	3025	0.00
02/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6634	7233	6634	7233	0.00
02/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3063	2742	3063	2742	0.00
02/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7519	7935	7519	7935	0.00
02/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4349	4086	4349	4086	0.00
02/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7362	7773	7362	7773	0.00
02/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4463	4196	4463	4196	0.00
02/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7630	8272	7630	8272	0.00
02/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2512	2235	2512	2235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3490	4135	3490	4135	0.00
02/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3209	2698	3209	2698	0.00
02/11/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	0	27	0	27	0.00
02/11/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	1666	1398	1666	1398	0.00
02/11/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	0	108	0	108	0.00
02/11/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	1049	861	1049	861	0.00
02/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1483	1873	1483	1873	0.00
02/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5734	4968	5734	4968	0.00
02/11/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	4763	4467	4763	4467	0.00
02/11/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7872	7576	7872	7576	0.00
02/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	795	1051	795	1051	0.00
02/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7576	6677	7576	6677	0.00
02/11/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10995	10699	10995	10699	0.00
02/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	371	519	371	519	0.00
02/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9692	8685	9692	8685	0.00
02/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	174	254	174	254	0.00
02/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12045	10970	12045	10970	0.00
02/11/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14131	13836	14131	13836	0.00
02/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	74	114	74	114	0.00
02/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14504	13389	14504	13389	0.00
02/11/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17281	16985	17281	16985	0.00
02/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	29	47	29	47	0.00
02/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17028	15890	17028	15890	0.00
02/11/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20445	20149	20445	20149	0.00
02/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	17	10	17	0.00
02/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19587	18439	19587	18439	0.00
02/11/2006	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
02/11/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23622	23326	23622	23326	0.00
02/11/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33236	32940	33236	32940	0.00
02/11/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30017	29722	30017	29722	0.00
02/11/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26813	26517	26813	26517	0.00
02/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27371	26215	27371	26215	0.00
02/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	2	1	2	0.00
02/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24764	23609	24764	23609	0.00
02/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	6	3	6	0.00
02/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22168	21015	22168	21015	0.00
02/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8169	8604	8169	8604	0.00
02/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3913	3670	3913	3670	0.00
02/11/2006	R201 On 01-February-07			Bond Future	8.0900	8.0130	104.8954	105.3552	0.00
02/11/2006	R201 On 03-May-07			Bond Future	8.0600	7.9800	107.1972	107.6357	0.00
02/11/2006	R201 On 02-August-07			Bond Future	8.0200	7.9480	105.0945	105.5174	0.00
02/11/2006	R201 On 02-November-06			Bond Future	8.0700	8.0500	107.3012	107.4217	0.00
02/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13380	15661	13380	15661	0.00
02/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18747	16429	18747	16429	0.00
02/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	39072	42123	39072	42123	0.00
02/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	13921	12588	13921	12588	0.00
02/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	44417	47273	44417	47273	0.00
02/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	18024	16651	18024	16651	0.00
02/11/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	0	575	0	575	0.00
02/11/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4228	3598	4228	3598	0.00
02/11/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	10772	11980	10772	11980	0.00
02/11/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	0	3	0	3	0.00
02/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	21293	24226	21293	24226	0.00
02/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	12000	10334	12000	10334	0.00
02/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	30986	34466	30986	34466	0.00
02/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	7293	6175	7293	6175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	25497	26703	25497	26703	0.00
02/11/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	37514	41257	37514	41257	0.00
02/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	5306	4451	5306	4451	0.00
02/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	46621	49939	46621	49939	0.00
02/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	10394	9329	10394	9329	0.00
02/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	51495	54570	51495	54570	0.00
02/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	14288	13134	14288	13134	0.00
02/11/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	34202	35408	34202	35408	0.00
02/11/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	33112	36685	33112	36685	0.00
02/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	6571	5546	6571	5546	0.00
02/11/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	28409	29615	28409	29615	0.00
02/11/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	35289	38950	35289	38950	0.00
02/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	5909	4972	5909	4972	0.00
02/11/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	31311	32517	31311	32517	0.00
02/11/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	42090	45982	42090	45982	0.00
02/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	4256	3549	4256	3549	0.00
02/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	48602	51982	48602	51982	0.00
02/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	9630	8626	9630	8626	0.00
02/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	53340	56467	53340	56467	0.00
02/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	13453	12351	13453	12351	0.00
02/11/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	39952	41158	39952	41158	0.00
02/11/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	50617	54057	50617	54057	0.00
02/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	8910	7966	8910	7966	0.00
02/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	55214	58391	55214	58391	0.00
02/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	12655	11604	12655	11604	0.00
02/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	54203	58368	54203	58368	0.00
02/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2478	2045	2478	2045	0.00
02/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	58994	62651	58994	62651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	6441	5714	6441	5714	0.00
02/11/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	54144	55350	54144	55350	0.00
02/11/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7535	9132	7535	9132	0.00
02/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	27830	24829	27830	24829	0.00
02/11/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	19508	18303	19508	18303	0.00
02/11/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	35075	33870	35075	33870	0.00
02/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3967	4977	3967	4977	0.00
02/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	39462	35874	39462	35874	0.00
02/11/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	50935	49729	50935	49729	0.00
02/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1877	2447	1877	2447	0.00
02/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	52852	48824	52852	48824	0.00
02/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	793	1077	793	1077	0.00
02/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	67530	63217	67530	63217	0.00
02/11/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	67093	65887	67093	65887	0.00
02/11/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	83556	82350	83556	82350	0.00
02/11/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	68078	69284	68078	69284	0.00
02/11/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	296	421	296	421	0.00
02/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	83087	78613	83087	78613	0.00
02/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	66787	71127	66787	71127	0.00
02/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1418	1160	1418	1160	0.00
02/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	62978	66344	62978	66344	0.00
02/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	9824	8962	9824	8962	0.00
02/11/2006	R203 On 01-February-07			Bond Future	8.0000	7.9290	105.0260	105.5419	0.00
02/11/2006	R203 On 03-May-07			Bond Future	7.9700	7.8980	103.1500	103.6523	0.00
02/11/2006	R203 On 02-August-07			Bond Future	7.9400	7.8680	105.3849	105.8666	0.00
02/11/2006	R203 On 02-November-06			Bond Future	7.9800	7.9600	103.1638	103.2729	0.00

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02/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	14722	17557	14722	17557	0.00
02/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	14793	12469	14793	12469	0.00
02/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	43474	47470	43474	47470	0.00
02/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	6915	5887	6915	5887	0.00
02/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	48753	52401	48753	52401	0.00
02/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	10537	9368	10537	9368	0.00
02/11/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1815	3408	1815	3408	0.00
02/11/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	0	502	0	502	0.00
02/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	25071	28823	25071	28823	0.00
02/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	7493	6085	7493	6085	0.00
02/11/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	19732	20823	19732	20823	0.00
02/11/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	38110	42548	38110	42548	0.00
02/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3284	2563	3284	2563	0.00
02/11/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	37232	38323	37232	38323	0.00
02/11/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	43876	48509	43876	48509	0.00
02/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	2261	1736	2261	1736	0.00
02/11/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	44118	45209	44118	45209	0.00
02/11/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	40962	45503	40962	45503	0.00
02/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	2733	2116	2733	2116	0.00
02/11/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	40683	41774	40683	41774	0.00
02/11/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	54096	58432	54096	58432	0.00
02/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	4214	3528	4214	3528	0.00
02/11/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	47537	48628	47537	48628	0.00
02/11/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	52912	57761	52912	57761	0.00
02/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	1230	921	1230	921	0.00
02/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	58621	62565	58621	62565	0.00
02/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	7281	6408	7281	6408	0.00
02/11/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	54328	55419	54328	55419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	56869	61277	56869	61277	0.00
02/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	3695	3080	3695	3080	0.00
02/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	61192	65202	61192	65202	0.00
02/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	6607	5800	6607	5800	0.00
02/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	59682	64156	59682	64156	0.00
02/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	3229	2680	3229	2680	0.00
02/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	63800	67872	63800	67872	0.00
02/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5985	5240	5985	5240	0.00
02/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	46844	51559	46844	51559	0.00
02/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1858	1414	1858	1414	0.00
02/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	68545	73594	68545	73594	0.00
02/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	390	280	390	280	0.00
02/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7541	9399	7541	9399	0.00
02/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	25676	22374	25676	22374	0.00
02/11/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	16529	15438	16529	15438	0.00
02/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3299	4327	3299	4327	0.00
02/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	39920	35790	39920	35790	0.00
02/11/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	35312	34221	35312	34221	0.00
02/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1209	1680	1209	1680	0.00
02/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	56752	52065	56752	52065	0.00
02/11/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	54545	53454	54545	53454	0.00
02/11/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	74240	73149	74240	73149	0.00
02/11/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	115070	113979	115070	113979	0.00
02/11/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	94411	93320	94411	93320	0.00
02/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	18	30	18	30	0.00
02/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	115053	109907	115053	109907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	90	142	90	142	0.00
02/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	94828	89722	94828	89722	0.00
02/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	365	541	365	541	0.00
02/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	75277	70294	75277	70294	0.00
02/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	71243	75930	71243	75930	0.00
02/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1824	1488	1824	1488	0.00
02/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	74549	78838	74549	78838	0.00
02/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3953	3426	3953	3426	0.00
02/11/2006	R204 On 01-February-07			Bond Future	7.9900	7.9090	101.1241	101.7106	0.00
02/11/2006	R204 On 03-May-07			Bond Future	7.9600	7.8810	103.3408	103.9137	0.00
02/11/2006	R204 On 02-August-07			Bond Future	7.9300	7.8540	101.5381	102.0975	0.00
02/11/2006	R204 On 02-November-06			Bond Future	7.9600	7.9400	103.3314	103.4856	0.00
02/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	21069	24353	21069	24353	0.00
02/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	20007	17427	20007	17427	0.00
02/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	55282	59468	55282	59468	0.00
02/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	15585	14042	15585	14042	0.00
02/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	62056	66006	62056	66006	0.00
02/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	20793	19149	20793	19149	0.00
02/11/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3075	5148	3075	5148	0.00
02/11/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	0	531	0	531	0.00
02/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	32234	36305	32234	36305	0.00
02/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	12471	10678	12471	10678	0.00
02/11/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	22007	23550	22007	23550	0.00
02/11/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	40460	42002	40460	42002	0.00
02/11/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	45400	50097	45400	50097	0.00
02/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	7404	6236	7404	6236	0.00
02/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	51132	56027	51132	56027	0.00
02/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	5969	5000	5969	5000	0.00
02/11/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	47709	49251	47709	49251	0.00
02/11/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	48241	53041	48241	53041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	6653	5588	6653	5588	0.00
02/11/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	44094	45636	44094	45636	0.00
02/11/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	60056	65197	60056	65197	0.00
02/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	4279	3556	4279	3556	0.00
02/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	65286	69798	65286	69798	0.00
02/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	11499	10282	11499	10282	0.00
02/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	71486	75714	71486	75714	0.00
02/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	16306	14940	16306	14940	0.00
02/11/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	58445	59987	58445	59987	0.00
02/11/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	67890	72476	67890	72476	0.00
02/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	10623	9480	10623	9480	0.00
02/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	73929	78222	73929	78222	0.00
02/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	15312	14011	15312	14011	0.00
02/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	70529	75187	70529	75187	0.00
02/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	9801	8729	9801	8729	0.00
02/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	76404	80759	76404	80759	0.00
02/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	14366	13128	14366	13128	0.00
02/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	54067	59051	54067	59051	0.00
02/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	5349	4468	5349	4468	0.00
02/11/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	51306	52848	51306	52848	0.00
02/11/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	75590	81018	75590	81018	0.00
02/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2475	2038	2475	2038	0.00
02/11/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	75977	77519	75977	77519	0.00
02/11/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12400	14805	12400	14805	0.00
02/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	30521	27061	30521	27061	0.00
02/11/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	0	3	0	3	0.00
02/11/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	16353	14813	16353	14813	0.00
02/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6813	8405	6813	8405	0.00
02/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	44609	40337	44609	40337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	36289	34747	36289	34747	0.00
02/11/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	56750	55208	56750	55208	0.00
02/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3369	4311	3369	4311	0.00
02/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	61351	56429	61351	56429	0.00
02/11/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	77750	76208	77750	76208	0.00
02/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1486	1979	1486	1979	0.00
02/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	80177	74806	80177	74806	0.00
02/11/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	121435	119893	121435	119893	0.00
02/11/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	99306	97764	99306	97764	0.00
02/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	198	289	198	289	0.00
02/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	121939	116165	121939	116165	0.00
02/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	580	807	580	807	0.00
02/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	100518	94880	100518	94880	0.00
02/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	81414	86328	81414	86328	0.00
02/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	7007	6192	7007	6192	0.00
02/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	86590	91179	86590	91179	0.00
02/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	11035	10031	11035	10031	0.00
02/11/2006	R207 On 01-February-07			Bond Future	7.9300	7.8580	94.9930	95.5500	0.00
02/11/2006	R207 On 03-May-07			Bond Future	7.9000	7.8320	97.0744	97.6193	0.00
02/11/2006	R207 On 02-August-07			Bond Future	7.8800	7.8070	95.5307	96.0633	0.00
02/11/2006	R207 On 02-November-06			Bond Future	7.9100	7.8900	96.9439	97.0612	0.00
02/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	10245	12562	10245	12562	0.00
02/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	24253	21000	24253	21000	0.00
02/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	51437	55849	51437	55849	0.00
02/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	7232	6195	7232	6195	0.00
02/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	56179	60315	56179	60315	0.00
02/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	10484	9295	10484	9295	0.00
02/11/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	7379	8590	7379	8590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	0	39	0	39	0.00
02/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	18964	22325	18964	22325	0.00
02/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	13591	11382	13591	11382	0.00
02/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	30927	35206	30927	35206	0.00
02/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	6698	5407	6698	5407	0.00
02/11/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	26429	27601	26429	27601	0.00
02/11/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	41293	42466	41293	42466	0.00
02/11/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	42382	47205	42382	47205	0.00
02/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	3434	2688	3434	2688	0.00
02/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	48560	53585	48560	53585	0.00
02/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	2373	1828	2373	1828	0.00
02/11/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	48603	49775	48603	49775	0.00
02/11/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	45441	50370	45441	50370	0.00
02/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	2863	2223	2863	2223	0.00
02/11/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	44958	46130	44958	46130	0.00
02/11/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	54948	60130	54948	60130	0.00
02/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1599	1212	1599	1212	0.00
02/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	62884	67631	62884	67631	0.00
02/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	4493	3791	4493	3791	0.00
02/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	66950	71393	66950	71393	0.00
02/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	7214	6331	7214	6331	0.00
02/11/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	55832	57005	55832	57005	0.00
02/11/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	61483	66786	61483	66786	0.00
02/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	1051	784	1051	784	0.00
02/11/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	62982	64155	62982	64155	0.00
02/11/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	65852	70669	65852	70669	0.00
02/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	3962	3330	3962	3330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	69741	74252	69741	74252	0.00
02/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	6540	5725	6540	5725	0.00
02/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	68854	73736	68854	73736	0.00
02/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	3484	2917	3484	2917	0.00
02/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	72566	77141	72566	77141	0.00
02/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	5919	5168	5919	5168	0.00
02/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	51731	56840	51731	56840	0.00
02/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	1954	1493	1954	1493	0.00
02/11/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	52228	53400	52228	53400	0.00
02/11/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	0	8	0	8	0.00
02/11/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	12208	11044	12208	11044	0.00
02/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	4773	6139	4773	6139	0.00
02/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	38702	34498	38702	34498	0.00
02/11/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	32351	31179	32351	31179	0.00
02/11/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	53065	51893	53065	51893	0.00
02/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1881	2554	1881	2554	0.00
02/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	56289	51392	56289	51392	0.00
02/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	617	889	617	889	0.00
02/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	76078	70781	76078	70781	0.00
02/11/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	74371	73198	74371	73198	0.00
02/11/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	96285	95113	96285	95113	0.00
02/11/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	80517	81689	80517	81689	0.00
02/11/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	166	255	166	255	0.00
02/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	97275	91794	97275	91794	0.00
02/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	78138	83614	78138	83614	0.00
02/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	329	235	329	235	0.00
02/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	36	59	36	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	119405	113858	119405	113858	0.00
02/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	81134	86227	81134	86227	0.00
02/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	2025	1669	2025	1669	0.00
02/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	84151	88947	84151	88947	0.00
02/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	3899	3369	3899	3369	0.00
02/11/2006	TRT1 On 01-February-07			Index Future	244.2400	245.1390	244.2370	245.1390	500.00
02/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	27611	32933	27611	32933	0.00
02/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	21241	17543	21241	17543	0.00
02/11/2006	TRTI On 02-November-06			Index Future	239.9700	240.2270	239.9710	240.2270	0.00
03/11/2006	CRD1 On 01-February-07			Index Future	106.3000	106.4650	106.3040	106.4650	10.00
03/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12104	13068	12104	13068	0.00
03/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	9064	8418	9064	8418	0.00
03/11/2006	GOVI On 01-February-07			jGovi	247.3600	247.1330	247.3630	247.1330	71.00
03/11/2006	GOVI On 03-May-07			jGovi	252.8600	252.6280	252.8610	252.6280	121.00
03/11/2006	GOVI On 02-August-07			jGovi	258.6300	258.3940	258.6320	258.3940	0.00
03/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	173631	171331	173631	171331	0.00
03/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	1	1	1	1	0.00
03/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	178687	176368	178687	176368	0.00
03/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	77	88	77	88	0.00
03/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	181772	179435	181772	179435	0.00
03/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	452	495	452	495	0.00
03/11/2006	J153 On 31-August-10			jSwap	8.8100	8.7810	0.0441	0.0430	0.00
03/11/2006	J157 On 15-September-15			jSwap	8.5500	8.5180	0.0437	0.0457	0.00
03/11/2006	J186 On 21-December-26			jSwap	8.1000	8.0510	0.0607	0.0556	0.00
03/11/2006	J194 On 28-February-08			jSwap	9.0300	9.0190	0.0212	0.0211	0.00
03/11/2006	J201 On 22-December-14			jSwap	8.5200	8.4920	0.0624	0.0606	0.00
03/11/2006	J203 On 15-September-17			jSwap	8.4900	8.4420	0.0699	0.0670	0.00
03/11/2006	J204 On 21-December-18			jSwap	8.4000	8.3460	0.0707	0.0663	0.00
03/11/2006	J207 On 15-January-20			jSwap	8.3800	8.3150	0.0306	0.0256	0.00
03/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
03/11/2006	JFRA On 01-February-07			jFra	9.0900	9.0800	0.0222	0.0221	0.00
03/11/2006	JFRA On 07-February-08			jFra	8.9400	8.9420	0.0218	0.0218	0.00
03/11/2006	JFRA On 03-May-07			jFra	9.1800	9.1590	0.0224	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
03/11/2006	JFRA On 02-August-07			jFra	9.1500	9.1420	0.0223	0.0223	0.00
03/11/2006	JFRA On 01-November-07			jFra	9.0600	9.0470	0.0238	0.0237	0.00
03/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3894	3863	3894	3863	0.00
03/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	10	11	10	11	0.00
03/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24177	24204	24177	24204	0.00
03/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20661	20682	20661	20682	0.00
03/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4150	4112	4150	4112	0.00
03/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	65	68	65	68	0.00
03/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4173	4163	4173	4163	0.00
03/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	158	160	158	160	0.00
03/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4376	4348	4376	4348	0.00
03/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	287	293	287	293	0.00
03/11/2006	JN02 On 01-February-07			jNote	8.9600	8.9490	0.1633	0.1631	0.00
03/11/2006	JN02 On 03-May-07			jNote	8.8900	8.8810	0.1621	0.1619	0.00
03/11/2006	JN02 On 02-August-07			jNote	8.8100	8.7930	0.1608	0.1605	0.00
03/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	9547	9506	9547	9506	0.00
03/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10278	10437	10278	10437	0.00
03/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	11083	11021	11083	11021	0.00
03/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17575	17751	17575	17751	0.00
03/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13576	13469	13576	13469	0.00
03/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21588	21811	21588	21811	0.00
03/11/2006	JN05 On 01-February-07			jNote	8.6200	8.5830	0.3461	0.3449	0.00
03/11/2006	JN05 On 03-May-07			jNote	8.5700	8.5310	0.3445	0.3433	0.00
03/11/2006	JN05 On 02-August-07			jNote	8.5100	8.4740	0.3429	0.3415	0.00
03/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	2057	1880	2057	1880	0.00
03/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	27439	28683	27439	28683	0.00
03/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	4534	4246	4534	4246	0.00
03/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31959	33177	31959	33177	0.00
03/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	6506	6145	6506	6145	0.00
03/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36150	37422	36150	37422	0.00
03/11/2006	JN10 On 01-February-07			jNote	8.4200	8.3790	0.5623	0.5606	0.00
03/11/2006	JN10 On 03-May-07			jNote	8.3800	8.3400	0.5609	0.5590	0.00
03/11/2006	JN10 On 02-August-07			jNote	8.3400	8.2950	0.5594	0.5571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	670	551	670	551	0.00
03/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	39760	42099	39760	42099	0.00
03/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	2210	1918	2210	1918	0.00
03/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	43710	46156	43710	46156	0.00
03/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	3649	3221	3649	3221	0.00
03/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	47918	50574	47918	50574	0.00
03/11/2006	JROD On 31-January-07			jRod	8.7300	8.7520	0.0024	0.0020	0.00
03/11/2006	JROD On 28-February-07			jRod	8.4700	8.4850	0.0029	0.0026	0.00
03/11/2006	JROD On 30-March-07			jRod	8.7400	8.7460	0.0042	0.0038	0.00
03/11/2006	JROD On 30-April-07			jRod	8.9800	8.9840	0.0053	0.0049	0.00
03/11/2006	JROD On 31-May-07			jRod	8.7400	8.7390	0.0059	0.0056	0.00
03/11/2006	JROD On 30-November-06			jRod	7.9500	7.9540	0.0005	0.0001	0.00
03/11/2006	JROD On 29-December-06			jRod	8.3100	8.3240	0.0014	0.0010	0.00
03/11/2006	OTH1 On 01-February-07			Index Future	244.5800	244.3880	244.5760	244.3880	15.00
03/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	29481	28553	29481	28553	0.00
03/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	19521	20473	19521	20473	0.00
03/11/2006	R153 On 01-February-07			Bond Future	8.2700	8.2900	120.0317	119.9657	77.00
03/11/2006	R153 On 03-May-07			Bond Future	8.1500	8.1620	116.2491	116.2057	0.00
03/11/2006	R153 On 02-August-07			Bond Future	8.0800	8.0940	118.7638	118.7234	0.00
03/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8997	8727	8997	8727	0.00
03/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	9657	10047	9657	10047	0.00
03/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19602	19364	19602	19364	0.00
03/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8754	8950	8754	8950	0.00
03/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23587	23368	23587	23368	0.00
03/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	11544	11729	11544	11729	0.00
03/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12778	12436	12778	12436	0.00
03/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	6856	7174	6856	7174	0.00
03/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	19592	19150	19592	19150	0.00
03/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3888	4106	3888	4106	0.00
03/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14909	14532	14909	14532	0.00
03/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	5715	5998	5715	5998	0.00
03/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13827	13467	13827	13467	0.00
03/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	6267	6568	6267	6568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23595	23326	23595	23326	0.00
03/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6642	6807	6642	6807	0.00
03/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	27168	26927	27168	26927	0.00
03/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	9448	9611	9448	9611	0.00
03/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	26125	25616	26125	25616	0.00
03/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2350	2502	2350	2502	0.00
03/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24652	24375	24652	24375	0.00
03/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6179	6337	6179	6337	0.00
03/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25730	25446	25730	25446	0.00
03/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5741	5891	5741	5891	0.00
03/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	28104	27858	28104	27858	0.00
03/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8970	9128	8970	9128	0.00
03/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	29056	28804	29056	28804	0.00
03/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	8511	8663	8511	8663	0.00
03/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5308	5127	5308	5127	0.00
03/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	14264	14742	14264	14742	0.00
03/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2765	2658	2765	2658	0.00
03/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	20092	20645	20092	20645	0.00
03/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1366	1310	1366	1310	0.00
03/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27143	27746	27143	27746	0.00
03/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	607	581	607	581	0.00
03/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34910	35544	34910	35544	0.00
03/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	241	230	241	230	0.00
03/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43151	43800	43151	43800	0.00
03/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	26	25	26	25	0.00
03/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60389	61048	60389	61048	0.00
03/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	85	81	85	81	0.00
03/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51681	52337	51681	52337	0.00
03/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	33176	32618	33176	32618	0.00
03/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1404	1506	1404	1506	0.00
03/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30250	29938	30250	29938	0.00
03/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4219	4340	4219	4340	0.00
03/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	33015	32742	33015	32742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6847	6979	6847	6979	0.00
03/11/2006	R157 On 01-February-07			Bond Future	8.1200	8.1400	138.1950	138.0473	0.00
03/11/2006	R157 On 03-May-07			Bond Future	8.0500	8.0730	134.6230	134.4709	512.00
03/11/2006	R157 On 02-August-07			Bond Future	8.0200	8.0360	137.5314	137.3899	0.00
03/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	25918	25182	25918	25182	0.00
03/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	16355	17097	16355	17097	0.00
03/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	48711	47767	48711	47767	0.00
03/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	16766	17343	16766	17343	0.00
03/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	56873	56019	56873	56019	0.00
03/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	23179	23740	23179	23740	0.00
03/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16286	15758	16286	15758	0.00
03/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	25196	26145	25196	26145	0.00
03/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	32854	31999	32854	31999	150.00
03/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	12373	12995	12373	12995	0.00
03/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	37878	36948	37878	36948	0.00
03/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	10185	10732	10185	10732	0.00
03/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	40502	39535	40502	39535	0.00
03/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	9223	9734	9223	9734	0.00
03/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	45940	44905	45940	44905	0.00
03/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	7529	7972	7529	7972	0.00
03/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	58285	57236	58285	57236	0.00
03/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	12412	12883	12412	12883	0.00
03/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	65754	64821	65754	64821	0.00
03/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	18471	18954	18471	18954	0.00
03/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13106	12657	13106	12657	250.00
03/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	29501	30530	29501	30530	0.00
03/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	101376	99997	101376	99997	0.00
03/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	1099	1196	1099	1196	150.00
03/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	43191	42190	43191	42190	0.00
03/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	8339	8815	8339	8815	0.00
03/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	51601	50505	51601	50505	0.00
03/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6111	6492	6111	6492	0.00
03/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	60797	59722	60797	59722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	11473	11919	11473	11919	0.00
03/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	68067	67115	68067	67115	0.00
03/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	17417	17880	17417	17880	0.00
03/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	63353	62254	63353	62254	0.00
03/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	10590	11012	10590	11012	0.00
03/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	59554	58413	59554	58413	0.00
03/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	5548	5823	5548	5823	0.00
03/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	66589	65369	66589	65369	0.00
03/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3629	3886	3629	3886	0.00
03/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	73971	72782	73971	72782	0.00
03/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	7579	7911	7579	7911	0.00
03/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9110	8774	9110	8774	0.00
03/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	36840	37981	36840	37981	0.00
03/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4796	4605	4796	4605	0.00
03/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	51702	52988	51702	52988	0.00
03/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2273	2177	2273	2177	0.00
03/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	68718	70099	68718	70099	0.00
03/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	962	920	962	920	0.00
03/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	87318	88753	87318	88753	0.00
03/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	82228	80918	82228	80918	0.00
03/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2117	2285	2117	2285	0.00
03/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	98175	96805	98175	96805	0.00
03/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1227	1335	1227	1335	0.00
03/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	114180	112770	114180	112770	0.00
03/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	703	771	703	771	0.00
03/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	80131	79090	80131	79090	0.00
03/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	12822	13196	12822	13196	0.00
03/11/2006	R186 On 01-February-07			Bond Future	7.7900	7.8020	128.5414	128.3606	4.00
03/11/2006	R186 On 03-May-07			Bond Future	7.7600	7.7740	131.3560	131.1758	0.00
03/11/2006	R186 On 02-August-07			Bond Future	7.7300	7.7470	128.8821	128.7144	0.00
03/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	28165	27459	28165	27459	0.00
03/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	32641	33742	32641	33742	0.00
03/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	81166	80024	81166	80024	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	24120	24780	24120	24780	0.00
03/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	91581	90534	91581	90534	0.00
03/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	31806	32436	31806	32436	0.00
03/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	45074	44088	45074	44088	0.00
03/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	19768	20589	19768	20589	0.00
03/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	61138	59948	61138	59948	0.00
03/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	12763	13380	12763	13380	0.00
03/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	69891	68612	69891	68612	0.00
03/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	10224	10753	10224	10753	0.00
03/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	96701	95431	96701	95431	0.00
03/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	17528	18061	17528	18061	0.00
03/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	88379	86954	88379	86954	0.00
03/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6606	6989	6606	6989	0.00
03/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	106332	105186	106332	105186	0.00
03/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	24571	25101	24571	25101	0.00
03/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	104827	103500	104827	103500	0.00
03/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	14822	15296	14822	15296	0.00
03/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	110148	108978	110148	108978	0.00
03/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	22984	23492	22984	23492	0.00
03/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	114009	112817	114009	112817	0.00
03/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	21482	21966	21482	21966	0.00
03/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	112119	110552	112119	110552	0.00
03/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3575	3815	3575	3815	0.00
03/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	121650	120217	121650	120217	0.00
03/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	10429	10797	10429	10797	0.00
03/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	129863	128584	129863	128584	0.00
03/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	16246	16643	16246	16643	0.00
03/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	65426	64189	65426	64189	0.00
03/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	11385	11956	11385	11956	0.00
03/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15456	15016	15456	15016	0.00
03/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	50804	52172	50804	52172	0.00
03/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	7761	7526	7761	7526	0.00
03/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	75120	76692	75120	76692	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3409	3302	3409	3302	0.00
03/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	103967	105668	103967	105668	0.00
03/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1292	1252	1292	1252	0.00
03/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	136290	138057	136290	138057	0.00
03/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	417	405	417	405	0.00
03/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	171149	172944	171149	172944	0.00
03/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	136323	134663	136323	134663	0.00
03/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1931	2078	1931	2078	0.00
03/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	100737	99438	100737	99438	0.00
03/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	16129	16632	16129	16632	0.00
03/11/2006	R194 On 01-February-07			Bond Future	8.6600	8.6720	105.7107	105.6996	0.00
03/11/2006	R194 On 03-May-07			Bond Future	8.5800	8.5900	102.9401	102.9346	0.00
03/11/2006	R194 On 02-August-07			Bond Future	8.4600	8.4680	105.1667	105.1645	0.00
03/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3254	3218	3254	3218	0.00
03/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3364	3439	3364	3439	0.00
03/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5303	5286	5303	5286	0.00
03/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4004	4041	4004	4041	0.00
03/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6604	6603	6604	6603	0.00
03/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5044	5064	5044	5064	0.00
03/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2503	2474	2503	2474	0.00
03/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4122	4203	4122	4203	0.00
03/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3815	3773	3815	3773	0.00
03/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2922	2991	2922	2991	0.00
03/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6418	6397	6418	6397	0.00
03/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3180	3214	3180	3214	0.00
03/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7208	7206	7208	7206	0.00
03/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4559	4579	4559	4579	0.00
03/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6185	6165	6185	6165	0.00
03/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3334	3369	3334	3369	0.00
03/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6656	6634	6656	6634	0.00
03/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3031	3063	3031	3063	0.00
03/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7522	7519	7522	7519	0.00
03/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4329	4349	4329	4349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7364	7362	7364	7362	0.00
03/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4443	4463	4443	4463	0.00
03/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7655	7630	7655	7630	0.00
03/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2483	2512	2483	2512	0.00
03/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3529	3490	3529	3490	0.00
03/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3137	3209	3137	3209	0.00
03/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1501	1483	1501	1483	0.00
03/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5641	5734	5641	5734	0.00
03/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	805	795	805	795	0.00
03/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7475	7576	7475	7576	0.00
03/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	375	371	375	371	0.00
03/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9586	9692	9586	9692	0.00
03/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	175	174	175	174	0.00
03/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11936	12045	11936	12045	0.00
03/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	75	74	75	74	0.00
03/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14394	14504	14394	14504	0.00
03/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	29	29	29	29	0.00
03/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16917	17028	16917	17028	0.00
03/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	10	10	10	0.00
03/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19477	19587	19477	19587	0.00
03/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
03/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27260	27371	27260	27371	0.00
03/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
03/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24653	24764	24653	24764	0.00
03/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
03/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22058	22168	22058	22168	0.00
03/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8172	8169	8172	8169	0.00
03/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3894	3913	3894	3913	0.00
03/11/2006	R201 On 01-February-07			Bond Future	8.0700	8.0910	105.0483	104.8954	0.00
03/11/2006	R201 On 03-May-07			Bond Future	8.0300	8.0560	107.3412	107.1972	0.00
03/11/2006	R201 On 02-August-07			Bond Future	8.0000	8.0230	105.2409	105.0945	0.00
03/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13999	13380	13999	13380	0.00
03/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17836	18747	17836	18747	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	39981	39072	39981	39072	0.00
03/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	13390	13921	13390	13921	0.00
03/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	45329	44417	45329	44417	0.00
03/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	17472	18024	17472	18024	0.00
03/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	22133	21293	22133	21293	0.00
03/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	11309	12000	11309	12000	0.00
03/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	32026	30986	32026	30986	0.00
03/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	6804	7293	6804	7293	0.00
03/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	38656	37514	38656	37514	0.00
03/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	4918	5306	4918	5306	0.00
03/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	47627	46621	47627	46621	0.00
03/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	9960	10394	9960	10394	0.00
03/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	52487	51495	52487	51495	0.00
03/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	13817	14288	13817	14288	0.00
03/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	34188	33112	34188	33112	0.00
03/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	6117	6571	6117	6571	0.00
03/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	36399	35289	36399	35289	0.00
03/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	5490	5909	5490	5909	0.00
03/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	43293	42090	43293	42090	0.00
03/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3929	4256	3929	4256	0.00
03/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	49630	48602	49630	48602	0.00
03/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	9219	9630	9219	9630	0.00
03/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	54352	53340	54352	53340	0.00
03/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	13001	13453	13001	13453	0.00
03/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	51668	50617	51668	50617	0.00
03/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	8521	8910	8521	8910	0.00
03/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	56245	55214	56245	55214	0.00
03/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	12223	12655	12223	12655	0.00
03/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	55520	54203	55520	54203	0.00
03/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2266	2478	2266	2478	0.00
03/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	60127	58994	60127	58994	0.00
03/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	6135	6441	6135	6441	0.00
03/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7941	7535	7941	7535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	26707	27830	26707	27830	0.00
03/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4205	3967	4205	3967	0.00
03/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	38170	39462	38170	39462	0.00
03/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2001	1877	2001	1877	0.00
03/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	51445	52852	51445	52852	0.00
03/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	849	793	849	793	0.00
03/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	66056	67530	66056	67530	0.00
03/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	318	296	318	296	0.00
03/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	81579	83087	81579	83087	0.00
03/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	68183	66787	68183	66787	0.00
03/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1284	1418	1284	1418	0.00
03/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	64081	62978	64081	62978	0.00
03/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	9464	9824	9464	9824	0.00
03/11/2006	R203 On 01-February-07			Bond Future	7.9800	8.0010	105.1690	105.0260	0.00
03/11/2006	R203 On 03-May-07			Bond Future	7.9500	7.9690	103.2911	103.1500	0.00
03/11/2006	R203 On 02-August-07			Bond Future	7.9200	7.9370	105.5242	105.3849	0.00
03/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	15375	14722	15375	14722	0.00
03/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	14017	14793	14017	14793	0.00
03/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	44530	43474	44530	43474	0.00
03/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	6558	6915	6558	6915	0.00
03/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	49748	48753	49748	48753	0.00
03/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	10138	10537	10138	10537	0.00
03/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	25997	25071	25997	25071	0.00
03/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6989	7493	6989	7493	0.00
03/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	39262	38110	39262	38110	0.00
03/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3007	3284	3007	3284	0.00
03/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	45097	43876	45097	43876	0.00
03/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	2053	2261	2053	2261	0.00
03/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	42150	40962	42150	40962	0.00
03/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	2492	2733	2492	2733	0.00
03/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	55262	54096	55262	54096	0.00
03/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	3969	4214	3969	4214	0.00
03/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	54213	52912	54213	52912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	1102	1230	1102	1230	0.00
03/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	59710	58621	59710	58621	0.00
03/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	6977	7281	6977	7281	0.00
03/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	58059	56869	58059	56869	0.00
03/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	3473	3695	3473	3695	0.00
03/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	62303	61192	62303	61192	0.00
03/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	6325	6607	6325	6607	0.00
03/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	60894	59682	60894	59682	0.00
03/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	3030	3229	3030	3229	0.00
03/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	64932	63800	64932	63800	0.00
03/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5723	5985	5723	5985	0.00
03/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	48095	46844	48095	46844	0.00
03/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1680	1858	1680	1858	0.00
03/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	69925	68545	69925	68545	0.00
03/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	341	390	341	390	0.00
03/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7934	7541	7934	7541	0.00
03/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	24639	25676	24639	25676	0.00
03/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3495	3299	3495	3299	0.00
03/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	38687	39920	38687	39920	0.00
03/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1289	1209	1289	1209	0.00
03/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	55403	56752	55403	56752	0.00
03/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	19	18	19	18	0.00
03/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	113625	115053	113625	115053	0.00
03/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	96	90	96	90	0.00
03/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	93405	94828	93405	94828	0.00
03/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	391	365	391	365	0.00
03/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	73873	75277	73873	75277	0.00
03/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	72529	71243	72529	71243	0.00
03/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1698	1824	1698	1824	0.00
03/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	75753	74549	75753	74549	0.00
03/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3764	3953	3764	3953	0.00
03/11/2006	R204 On 01-February-07			Bond Future	7.9700	7.9860	101.2760	101.1241	0.00
03/11/2006	R204 On 03-May-07			Bond Future	7.9400	7.9570	103.4911	103.3408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R204 On 02-August-07			Bond Future	7.9100	7.9290	101.6869	101.5381	0.00
03/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	21752	21069	21752	21069	0.00
03/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	19172	20007	19172	20007	0.00
03/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	56272	55282	56272	55282	0.00
03/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	15072	15585	15072	15585	0.00
03/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	63016	62056	63016	62056	0.00
03/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	20265	20793	20265	20793	0.00
03/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	33133	32234	33133	32234	0.00
03/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	11852	12471	11852	12471	0.00
03/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	46489	45400	46489	45400	0.00
03/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	6974	7404	6974	7404	0.00
03/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	52284	51132	52284	51132	0.00
03/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	5603	5969	5603	5969	0.00
03/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	49362	48241	49362	48241	0.00
03/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	6255	6653	6255	6653	0.00
03/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	61290	60056	61290	60056	0.00
03/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3995	4279	3995	4279	0.00
03/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	66374	65286	66374	65286	0.00
03/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	11084	11499	11084	11499	0.00
03/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	72528	71486	72528	71486	0.00
03/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	15860	16306	15860	16306	0.00
03/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	69000	67890	69000	67890	0.00
03/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	10231	10623	10231	10623	0.00
03/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	74990	73929	74990	73929	0.00
03/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	14885	15312	14885	15312	0.00
03/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	71662	70529	71662	70529	0.00
03/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	9430	9801	9430	9801	0.00
03/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	77484	76404	77484	76404	0.00
03/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	13958	14366	13958	14366	0.00
03/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	55249	54067	55249	54067	0.00
03/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	5011	5349	5011	5349	0.00
03/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	76926	75590	76926	75590	0.00
03/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2292	2475	2292	2475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12865	12400	12865	12400	0.00
03/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	29466	30521	29466	30521	0.00
03/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7093	6813	7093	6813	0.00
03/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	43371	44609	43371	44609	0.00
03/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3518	3369	3518	3369	0.00
03/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	59981	61351	59981	61351	0.00
03/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1555	1486	1555	1486	0.00
03/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	78727	80177	78727	80177	0.00
03/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	208	198	208	198	0.00
03/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	120430	121939	120430	121939	0.00
03/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	607	580	607	580	0.00
03/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	99027	100518	99027	100518	0.00
03/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	82628	81414	82628	81414	0.00
03/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	6718	7007	6718	7007	0.00
03/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	87741	86590	87741	86590	0.00
03/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	10698	11035	10698	11035	0.00
03/11/2006	R207 On 01-February-07			Bond Future	7.9100	7.9300	95.1473	94.9930	0.00
03/11/2006	R207 On 03-May-07			Bond Future	7.8800	7.9030	97.2275	97.0744	0.00
03/11/2006	R207 On 02-August-07			Bond Future	7.8600	7.8770	95.6900	95.5307	0.00
03/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	19754	18964	19754	18964	0.00
03/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	12838	13591	12838	13591	0.00
03/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	52604	51437	52604	51437	0.00
03/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	6868	7232	6868	7232	0.00
03/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	57352	56179	57352	56179	0.00
03/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	10064	10484	10064	10484	0.00
03/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	10747	10245	10747	10245	0.00
03/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	23212	24253	23212	24253	0.00
03/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	31998	30927	31998	30927	0.00
03/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	6226	6698	6226	6698	0.00
03/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	43636	42382	43636	42382	0.00
03/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	3145	3434	3145	3434	0.00
03/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	49885	48560	49885	48560	0.00
03/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	2155	2373	2155	2373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	46732	45441	46732	45441	0.00
03/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	2612	2863	2612	2863	0.00
03/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	56332	54948	56332	54948	0.00
03/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1440	1599	1440	1599	0.00
03/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	64161	62884	64161	62884	0.00
03/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	4239	4493	4239	4493	0.00
03/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	68226	66950	68226	66950	0.00
03/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	6896	7214	6896	7214	0.00
03/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	62913	61483	62913	61483	0.00
03/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	938	1051	938	1051	0.00
03/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	67152	65852	67152	65852	0.00
03/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	3732	3962	3732	3962	0.00
03/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	71040	69741	71040	69741	0.00
03/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	6245	6540	6245	6540	0.00
03/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	70177	68854	70177	68854	0.00
03/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	3276	3484	3276	3484	0.00
03/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	73887	72566	73887	72566	0.00
03/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	5646	5919	5646	5919	0.00
03/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	53088	51731	53088	51731	0.00
03/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	1768	1954	1768	1954	0.00
03/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5042	4773	5042	4773	0.00
03/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	37428	38702	37428	38702	0.00
03/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1999	1881	1999	1881	0.00
03/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	54864	56289	54864	56289	0.00
03/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	659	617	659	617	0.00
03/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	74578	76078	74578	76078	0.00
03/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	177	166	177	166	0.00
03/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	95744	97275	95744	97275	0.00
03/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	79638	78138	79638	78138	0.00
03/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	286	329	286	329	0.00
03/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	39	36	39	36	0.00
03/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	117864	119405	117864	119405	0.00
03/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	82530	81134	82530	81134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1891	2025	1891	2025	0.00
03/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	85548	84151	85548	84151	0.00
03/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	3702	3899	3702	3899	0.00
03/11/2006	TRT1 On 01-February-07			Index Future	244.4600	244.2370	244.4580	244.2370	500.00
03/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	28702	27611	28702	27611	0.00
03/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	20122	21241	20122	21241	0.00
06/11/2006	CRD1 On 01-February-07			Index Future	106.5300	106.3040	106.5270	106.3040	10.00
06/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13196	12104	13196	12104	0.00
06/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	7926	9064	7926	9064	0.00
06/11/2006	GOVI On 01-February-07			jGovi	247.9400	247.3630	247.9440	247.3630	71.00
06/11/2006	GOVI On 03-May-07			jGovi	253.4500	252.8610	253.4530	252.8610	121.00
06/11/2006	GOVI On 02-August-07			jGovi	259.2400	258.6320	259.2370	258.6320	0.00
06/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	179440	173631	179440	173631	0.00
06/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	1	0	1	0.00
06/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	184583	178687	184583	178687	0.00
06/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	53	77	53	77	0.00
06/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	187727	181772	187727	181772	0.00
06/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	357	452	357	452	0.00
06/11/2006	J153 On 31-August-10			jSwap	8.7500	8.8140	0.0420	0.0441	0.00
06/11/2006	J157 On 15-September-15			jSwap	8.4800	8.5490	0.0481	0.0437	0.00
06/11/2006	J186 On 21-December-26			jSwap	8.0400	8.1040	0.0544	0.0607	0.00
06/11/2006	J194 On 28-February-08			jSwap	9.0000	9.0270	0.0209	0.0212	0.00
06/11/2006	J201 On 22-December-14			jSwap	8.4600	8.5220	0.0587	0.0624	0.00
06/11/2006	J203 On 15-September-17			jSwap	8.4300	8.4850	0.0660	0.0699	0.00
06/11/2006	J204 On 21-December-18			jSwap	8.3500	8.4040	0.0666	0.0707	0.00
06/11/2006	J207 On 15-January-20			jSwap	8.3200	8.3770	0.0264	0.0306	0.00
06/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
06/11/2006	JFRA On 01-February-07			jFra	9.0500	9.0930	0.0221	0.0222	0.00
06/11/2006	JFRA On 07-February-08			jFra	8.9200	8.9390	0.0217	0.0218	0.00
06/11/2006	JFRA On 03-May-07			jFra	9.1400	9.1760	0.0223	0.0224	0.00
06/11/2006	JFRA On 02-August-07			jFra	9.1200	9.1470	0.0222	0.0223	0.00
06/11/2006	JFRA On 01-November-07			jFra	9.0400	9.0600	0.0237	0.0238	0.00
06/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3780	3894	3780	3894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	11	10	11	10	0.00
06/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	24074	24177	24074	24177	0.00
06/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20617	20661	20617	20661	0.00
06/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4072	4150	4072	4150	0.00
06/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	67	65	67	65	0.00
06/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4102	4173	4102	4173	0.00
06/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	163	158	163	158	0.00
06/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4328	4376	4328	4376	0.00
06/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	291	287	291	287	0.00
06/11/2006	JN02 On 01-February-07			jNote	8.9200	8.9600	0.1627	0.1633	0.00
06/11/2006	JN02 On 03-May-07			jNote	8.8500	8.8940	0.1614	0.1621	0.00
06/11/2006	JN02 On 02-August-07			jNote	8.7600	8.8110	0.1598	0.1608	0.00
06/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	9059	9547	9059	9547	0.00
06/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10464	10278	10464	10278	0.00
06/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10633	11083	10633	11083	0.00
06/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17930	17575	17930	17575	0.00
06/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13073	13576	13073	13576	0.00
06/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22074	21588	22074	21588	0.00
06/11/2006	JN05 On 01-February-07			jNote	8.5500	8.6180	0.3438	0.3461	0.00
06/11/2006	JN05 On 03-May-07			jNote	8.5000	8.5680	0.3423	0.3445	0.00
06/11/2006	JN05 On 02-August-07			jNote	8.4500	8.5140	0.3406	0.3429	0.00
06/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1577	2057	1577	2057	0.00
06/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29729	27439	29729	27439	0.00
06/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3882	4534	3882	4534	0.00
06/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34085	31959	34085	31959	0.00
06/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5775	6506	5775	6506	0.00
06/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38248	36150	38248	36150	0.00
06/11/2006	JN10 On 01-February-07			jNote	8.3500	8.4150	0.5597	0.5623	0.00
06/11/2006	JN10 On 03-May-07			jNote	8.3200	8.3800	0.5584	0.5609	0.00
06/11/2006	JN10 On 02-August-07			jNote	8.2800	8.3400	0.5568	0.5594	0.00
06/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	418	670	418	670	0.00
06/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	43701	39760	43701	39760	0.00
06/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1696	2210	1696	2210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	47405	43710	47405	43710	0.00
06/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2996	3649	2996	3649	0.00
06/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	51492	47918	51492	47918	0.00
06/11/2006	JROD On 31-January-07			jRod	8.7100	8.7280	0.0019	0.0024	0.00
06/11/2006	JROD On 28-February-07			jRod	8.4600	8.4730	0.0024	0.0029	0.00
06/11/2006	JROD On 30-March-07			jRod	8.7200	8.7360	0.0037	0.0042	0.00
06/11/2006	JROD On 30-April-07			jRod	8.9600	8.9760	0.0048	0.0053	0.00
06/11/2006	JROD On 31-May-07			jRod	8.7200	8.7350	0.0054	0.0059	0.00
06/11/2006	JROD On 30-November-06			jRod	7.9300	7.9460	0.0000	0.0005	0.00
06/11/2006	JROD On 29-December-06			jRod	8.2900	8.3070	0.0009	0.0014	0.00
06/11/2006	OTH1 On 01-February-07			Index Future	245.0800	244.5760	245.0830	244.5760	15.00
06/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	32060	29481	32060	29481	0.00
06/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	17030	19521	17030	19521	0.00
06/11/2006	R153 On 01-February-07			Bond Future	8.2300	8.2700	120.1638	120.0317	77.00
06/11/2006	R153 On 03-May-07			Bond Future	8.2000	8.1480	116.0880	116.2491	0.00
06/11/2006	R153 On 02-August-07			Bond Future	8.0300	8.0800	118.9169	118.7638	0.00
06/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9506	8997	9506	8997	0.00
06/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8845	9657	8845	9657	0.00
06/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18491	19602	18491	19602	0.00
06/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	9254	8754	9254	8754	0.00
06/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24457	23587	24457	23587	0.00
06/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10882	11544	10882	11544	0.00
06/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13434	12778	13434	12778	0.00
06/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	6191	6856	6191	6856	0.00
06/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20454	19592	20454	19592	0.00
06/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3429	3888	3429	3888	0.00
06/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15637	14909	15637	14909	0.00
06/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	5122	5715	5122	5715	0.00
06/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14519	13827	14519	13827	0.00
06/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	5638	6267	5638	6267	0.00
06/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22384	23595	22384	23595	0.00
06/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	7042	6642	7042	6642	0.00
06/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28119	27168	28119	27168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8867	9448	8867	9448	0.00
06/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27126	26125	27126	26125	0.00
06/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2031	2350	2031	2350	0.00
06/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	23417	24652	23417	24652	0.00
06/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6556	6179	6556	6179	0.00
06/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	24473	25730	24473	25730	0.00
06/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	6095	5741	6095	5741	0.00
06/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29075	28104	29075	28104	0.00
06/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8409	8970	8409	8970	0.00
06/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30046	29056	30046	29056	0.00
06/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7970	8511	7970	8511	0.00
06/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5642	5308	5642	5308	0.00
06/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13276	14264	13276	14264	0.00
06/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2954	2765	2954	2765	0.00
06/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18960	20092	18960	20092	0.00
06/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1459	1366	1459	1366	0.00
06/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	25915	27143	25915	27143	0.00
06/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	646	607	646	607	0.00
06/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	33629	34910	33629	34910	0.00
06/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	255	241	255	241	0.00
06/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	41843	43151	41843	43151	0.00
06/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	27	26	27	26	0.00
06/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	59069	60389	59069	60389	0.00
06/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	89	85	89	85	0.00
06/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	50364	51681	50364	51681	0.00
06/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34282	33176	34282	33176	0.00
06/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1189	1404	1189	1404	0.00
06/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	28912	30250	28912	30250	0.00
06/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4491	4219	4491	4219	0.00
06/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34081	33015	34081	33015	0.00
06/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6381	6847	6381	6847	0.00
06/11/2006	R157 On 01-February-07			Bond Future	8.0800	8.1200	138.4911	138.1950	0.00
06/11/2006	R157 On 03-May-07			Bond Future	8.0600	8.0520	134.5650	134.6230	512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R157 On 02-August-07			Bond Future	7.9700	8.0160	137.8719	137.5314	0.00
06/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	17276	16286	17276	16286	0.00
06/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	23225	25196	23225	25196	0.00
06/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	48092	48711	48092	48711	0.00
06/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	16726	16766	16726	16766	0.00
06/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	58924	56873	58924	56873	0.00
06/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	21824	23179	21824	23179	0.00
06/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27329	25918	27329	25918	0.00
06/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	14805	16355	14805	16355	0.00
06/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	34513	32854	34513	32854	150.00
06/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	11070	12373	11070	12373	0.00
06/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	39693	37878	39693	37878	0.00
06/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	9039	10185	9039	10185	0.00
06/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	42392	40502	42392	40502	0.00
06/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	8152	9223	8152	9223	0.00
06/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	47970	45940	47970	45940	0.00
06/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	6598	7529	6598	7529	0.00
06/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	57650	58285	57650	58285	0.00
06/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	12357	12412	12357	12412	0.00
06/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	67996	65754	67996	65754	0.00
06/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	17307	18471	17307	18471	0.00
06/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13936	13106	13936	13106	250.00
06/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	27370	29501	27370	29501	0.00
06/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	104131	101376	104131	101376	0.00
06/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	892	1099	892	1099	150.00
06/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	45152	43191	45152	43191	0.00
06/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	7340	8339	7340	8339	0.00
06/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	53761	51601	53761	51601	0.00
06/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5309	6111	5309	6111	0.00
06/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	60160	60797	60160	60797	0.00
06/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	11415	11473	11415	11473	0.00
06/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	70355	68067	70355	68067	0.00
06/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	16299	17417	16299	17417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	62714	63353	62714	63353	0.00
06/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	10531	10590	10531	10590	0.00
06/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	62322	59554	62322	59554	0.00
06/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	4910	5548	4910	5548	0.00
06/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	69010	66589	69010	66589	0.00
06/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3088	3629	3088	3629	0.00
06/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	73329	73971	73329	73971	0.00
06/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	7517	7579	7517	7579	0.00
06/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9721	9110	9721	9110	0.00
06/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	34490	36840	34490	36840	0.00
06/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5125	4796	5125	4796	0.00
06/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	49070	51702	49070	51702	0.00
06/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2426	2273	2426	2273	0.00
06/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	65910	68718	65910	68718	0.00
06/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1022	962	1022	962	0.00
06/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	84417	87318	84417	87318	0.00
06/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	84836	82228	84836	82228	0.00
06/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1764	2117	1764	2117	0.00
06/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	100910	98175	100910	98175	0.00
06/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1001	1227	1001	1227	0.00
06/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	117000	114180	117000	114180	0.00
06/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	562	703	562	703	0.00
06/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	82635	80131	82635	80131	0.00
06/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	11921	12822	11921	12822	0.00
06/11/2006	R186 On 01-February-07			Bond Future	7.7400	7.7870	129.0860	128.5414	4.00
06/11/2006	R186 On 03-May-07			Bond Future	7.7100	7.7590	131.9111	131.3560	0.00
06/11/2006	R186 On 02-August-07			Bond Future	7.6900	7.7330	129.4474	128.8821	0.00
06/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	30392	28165	30392	28165	0.00
06/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	29421	32641	29421	32641	0.00
06/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	84760	81166	84760	81166	0.00
06/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	22162	24120	22162	24120	0.00
06/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	95199	91581	95199	91581	0.00
06/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	29770	31806	29770	31806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	48151	45074	48151	45074	0.00
06/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	17399	19768	17399	19768	0.00
06/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	64827	61138	64827	61138	0.00
06/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	11005	12763	11005	12763	0.00
06/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	73842	69891	73842	69891	0.00
06/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	8729	10224	8729	10224	0.00
06/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	100681	96701	100681	96701	0.00
06/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	15957	17528	15957	17528	0.00
06/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	92755	88379	92755	88379	0.00
06/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5536	6606	5536	6606	0.00
06/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	110281	106332	110281	106332	0.00
06/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	22866	24571	22866	24571	0.00
06/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	108985	104827	108985	104827	0.00
06/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	13429	14822	13429	14822	0.00
06/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	114175	110148	114175	110148	0.00
06/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	21358	22984	21358	22984	0.00
06/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	118113	114009	118113	114009	0.00
06/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	19931	21482	19931	21482	0.00
06/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	116905	112119	116905	112119	0.00
06/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2915	3575	2915	3575	0.00
06/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	126126	121650	126126	121650	0.00
06/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	9353	10429	9353	10429	0.00
06/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	134251	129863	134251	129863	0.00
06/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	14980	16246	14980	16246	0.00
06/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	69253	65426	69253	65426	0.00
06/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	9766	11385	9766	11385	0.00
06/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	16856	15456	16856	15456	0.00
06/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	46758	50804	46758	50804	0.00
06/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8516	7761	8516	7761	0.00
06/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	70428	75120	70428	75120	0.00
06/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3753	3409	3753	3409	0.00
06/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	98865	103967	98865	103967	0.00
06/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1422	1292	1422	1292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	130974	136290	130974	136290	0.00
06/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	457	417	457	417	0.00
06/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	165743	171149	165743	171149	0.00
06/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	141373	136323	141373	136323	0.00
06/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1534	1931	1534	1931	0.00
06/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	104808	100737	104808	100737	0.00
06/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	14648	16129	14648	16129	0.00
06/11/2006	R194 On 01-February-07			Bond Future	8.6200	8.6610	105.7508	105.7107	0.00
06/11/2006	R194 On 03-May-07			Bond Future	8.5300	8.5830	102.9783	102.9401	0.00
06/11/2006	R194 On 02-August-07			Bond Future	8.4100	8.4640	105.1984	105.1667	0.00
06/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3402	3254	3402	3254	0.00
06/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3110	3364	3110	3364	0.00
06/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5476	5303	5476	5303	0.00
06/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3795	4004	3795	4004	0.00
06/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6747	6604	6747	6604	0.00
06/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4869	5044	4869	5044	0.00
06/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2623	2503	2623	2503	0.00
06/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3840	4122	3840	4122	0.00
06/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3981	3815	3981	3815	0.00
06/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2686	2922	2686	2922	0.00
06/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6618	6418	6618	6418	0.00
06/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2998	3180	2998	3180	0.00
06/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7361	7208	7361	7208	0.00
06/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4395	4559	4395	4559	0.00
06/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6380	6185	6380	6185	0.00
06/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3147	3334	3147	3334	0.00
06/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6861	6656	6861	6656	0.00
06/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2854	3031	2854	3031	0.00
06/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7679	7522	7679	7522	0.00
06/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4170	4329	4170	4329	0.00
06/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7519	7364	7519	7364	0.00
06/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4281	4443	4281	4443	0.00
06/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7881	7655	7881	7655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2327	2483	2327	2483	0.00
06/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3686	3529	3686	3529	0.00
06/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2892	3137	2892	3137	0.00
06/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1578	1501	1578	1501	0.00
06/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5317	5641	5317	5641	0.00
06/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	848	805	848	805	0.00
06/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7117	7475	7117	7475	0.00
06/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	396	375	396	375	0.00
06/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9205	9586	9205	9586	0.00
06/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	184	175	184	175	0.00
06/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11543	11936	11543	11936	0.00
06/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	78	75	78	75	0.00
06/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13996	14394	13996	14394	0.00
06/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	30	29	30	29	0.00
06/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16516	16917	16516	16917	0.00
06/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	10	10	10	0.00
06/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19075	19477	19075	19477	0.00
06/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
06/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26858	27260	26858	27260	0.00
06/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
06/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24251	24653	24251	24653	0.00
06/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
06/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21656	22058	21656	22058	0.00
06/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8339	8172	8339	8172	0.00
06/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3744	3894	3744	3894	0.00
06/11/2006	R201 On 01-February-07			Bond Future	8.0200	8.0650	105.3197	105.0483	0.00
06/11/2006	R201 On 03-May-07			Bond Future	7.9800	8.0310	107.6183	107.3412	0.00
06/11/2006	R201 On 02-August-07			Bond Future	7.9500	7.9970	105.5118	105.2409	0.00
06/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15042	13999	15042	13999	0.00
06/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16166	17836	16166	17836	0.00
06/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	41702	39981	41702	39981	0.00
06/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	12340	13390	12340	13390	0.00
06/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	46987	45329	46987	45329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	16422	17472	16422	17472	0.00
06/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	23574	22133	23574	22133	0.00
06/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	10036	11309	10036	11309	0.00
06/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33834	32026	33834	32026	0.00
06/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5898	6804	5898	6804	0.00
06/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40653	38656	40653	38656	0.00
06/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	4202	4918	4202	4918	0.00
06/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	49539	47627	49539	47627	0.00
06/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	9101	9960	9101	9960	0.00
06/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	54300	52487	54300	52487	0.00
06/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	12921	13817	12921	13817	0.00
06/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	36062	34188	36062	34188	0.00
06/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	5277	6117	5277	6117	0.00
06/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	38336	36399	38336	36399	0.00
06/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	4713	5490	4713	5490	0.00
06/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45400	43293	45400	43293	0.00
06/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3322	3929	3322	3929	0.00
06/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	51588	49630	51588	49630	0.00
06/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	8405	9219	8405	9219	0.00
06/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	56202	54352	56202	54352	0.00
06/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	12142	13001	12142	13001	0.00
06/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	53669	51668	53669	51668	0.00
06/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	7752	8521	7752	8521	0.00
06/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	58131	56245	58131	56245	0.00
06/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	11400	12223	11400	12223	0.00
06/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	57840	55520	57840	55520	0.00
06/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1872	2266	1872	2266	0.00
06/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	62292	60127	62292	60127	0.00
06/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	5528	6135	5528	6135	0.00
06/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8609	7941	8609	7941	0.00
06/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	24660	26707	24660	26707	0.00
06/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4579	4205	4579	4205	0.00
06/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	35832	38170	35832	38170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2184	2001	2184	2001	0.00
06/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	48915	51445	48915	51445	0.00
06/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	926	849	926	849	0.00
06/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	63420	66056	63420	66056	0.00
06/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	346	318	346	318	0.00
06/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	78893	81579	78893	81579	0.00
06/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	70649	68183	70649	68183	0.00
06/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1036	1284	1036	1284	0.00
06/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	66104	64081	66104	64081	0.00
06/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	8778	9464	8778	9464	0.00
06/11/2006	R203 On 01-February-07			Bond Future	7.9400	7.9810	105.4988	105.1690	0.00
06/11/2006	R203 On 03-May-07			Bond Future	7.9000	7.9490	103.6239	103.2911	0.00
06/11/2006	R203 On 02-August-07			Bond Future	7.8700	7.9170	105.8526	105.5242	0.00
06/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	16909	15375	16909	15375	0.00
06/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	12253	14017	12253	14017	0.00
06/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	47044	44530	47044	44530	0.00
06/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	5745	6558	5745	6558	0.00
06/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	52111	49748	52111	49748	0.00
06/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	9217	10138	9217	10138	0.00
06/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	28169	25997	28169	25997	0.00
06/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	5863	6989	5863	6989	0.00
06/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	41953	39262	41953	39262	0.00
06/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	2400	3007	2400	3007	0.00
06/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	47945	45097	47945	45097	0.00
06/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	1602	2053	1602	2053	0.00
06/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	44924	42150	44924	42150	0.00
06/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1968	2492	1968	2492	0.00
06/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	58034	55262	58034	55262	0.00
06/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	3413	3969	3413	3969	0.00
06/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	57239	54213	57239	54213	0.00
06/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	830	1102	830	1102	0.00
06/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	62295	59710	62295	59710	0.00
06/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	6279	6977	6279	6977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	60886	58059	60886	58059	0.00
06/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2973	3473	2973	3473	0.00
06/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	64938	62303	64938	62303	0.00
06/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	5677	6325	5677	6325	0.00
06/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	63772	60894	63772	60894	0.00
06/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	2580	3030	2580	3030	0.00
06/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	67615	64932	67615	64932	0.00
06/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	5123	5723	5123	5723	0.00
06/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	51009	48095	51009	48095	0.00
06/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	1296	1680	1296	1680	0.00
06/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	73123	69925	73123	69925	0.00
06/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	240	341	240	341	0.00
06/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8852	7934	8852	7934	0.00
06/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	22259	24639	22259	24639	0.00
06/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3948	3495	3948	3495	0.00
06/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	35842	38687	35842	38687	0.00
06/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1469	1289	1469	1289	0.00
06/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	52285	55403	52285	55403	0.00
06/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	22	19	22	19	0.00
06/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	110329	113625	110329	113625	0.00
06/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	110	96	110	96	0.00
06/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	90121	93405	90121	93405	0.00
06/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	448	391	448	391	0.00
06/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	70632	73873	70632	73873	0.00
06/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	75575	72529	75575	72529	0.00
06/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1417	1698	1417	1698	0.00
06/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	78604	75753	78604	75753	0.00
06/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	3332	3764	3332	3764	0.00
06/11/2006	R204 On 01-February-07			Bond Future	7.9200	7.9660	101.6265	101.2760	0.00
06/11/2006	R204 On 03-May-07			Bond Future	7.8900	7.9370	103.8457	103.4911	0.00
06/11/2006	R204 On 02-August-07			Bond Future	7.8600	7.9090	102.0376	101.6869	0.00
06/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	23316	21752	23316	21752	0.00
06/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	17231	19172	17231	19172	0.00

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06/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	58602	56272	58602	56272	0.00
06/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	13856	15072	13856	15072	0.00
06/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	65275	63016	65275	63016	0.00
06/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	19017	20265	19017	20265	0.00
06/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	35205	33133	35205	33133	0.00
06/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	10418	11852	10418	11852	0.00
06/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	49003	46489	49003	46489	0.00
06/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5983	6974	5983	6974	0.00
06/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	54946	52284	54946	52284	0.00
06/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	4760	5603	4760	5603	0.00
06/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	51953	49362	51953	49362	0.00
06/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	5340	6255	5340	6255	0.00
06/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	64144	61290	64144	61290	0.00
06/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3344	3995	3344	3995	0.00
06/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	68937	66374	68937	66374	0.00
06/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	10102	11084	10102	11084	0.00
06/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	74980	72528	74980	72528	0.00
06/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	14805	15860	14805	15860	0.00
06/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	71618	69000	71618	69000	0.00
06/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	9303	10231	9303	10231	0.00
06/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	77489	74990	77489	74990	0.00
06/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	13876	14885	13876	14885	0.00
06/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	74333	71662	74333	71662	0.00
06/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	8556	9430	8556	9430	0.00
06/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	80027	77484	80027	77484	0.00
06/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	12994	13958	12994	13958	0.00
06/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	57979	55249	57979	55249	0.00
06/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	4237	5011	4237	5011	0.00
06/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	80013	76926	80013	76926	0.00
06/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1874	2292	1874	2292	0.00
06/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13917	12865	13917	12865	0.00
06/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	27014	29466	27014	29466	0.00
06/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7716	7093	7716	7093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	40489	43371	40489	43371	0.00
06/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3840	3518	3840	3518	0.00
06/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	56798	59981	56798	59981	0.00
06/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1698	1555	1698	1555	0.00
06/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	75365	78727	75365	78727	0.00
06/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	225	208	225	208	0.00
06/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	116942	120430	116942	120430	0.00
06/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	661	607	661	607	0.00
06/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	95576	99027	95576	99027	0.00
06/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	85492	82628	85492	82628	0.00
06/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	6037	6718	6037	6718	0.00
06/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	90453	87741	90453	87741	0.00
06/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	9903	10698	9903	10698	0.00
06/11/2006	R207 On 01-February-07			Bond Future	7.8600	7.9100	95.5034	95.1473	0.00
06/11/2006	R207 On 03-May-07			Bond Future	7.8400	7.8830	97.5885	97.2275	0.00
06/11/2006	R207 On 02-August-07			Bond Future	7.8100	7.8560	96.0480	95.6900	0.00
06/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	21607	19754	21607	19754	0.00
06/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	11130	12838	11130	12838	0.00
06/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	55381	52604	55381	52604	0.00
06/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	6035	6868	6035	6868	0.00
06/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	60003	57352	60003	57352	0.00
06/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	9136	10064	9136	10064	0.00
06/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	11922	10747	11922	10747	0.00
06/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	20826	23212	20826	23212	0.00
06/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	34507	31998	34507	31998	0.00
06/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	5174	6226	5174	6226	0.00
06/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	46564	43636	46564	43636	0.00
06/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	2512	3145	2512	3145	0.00
06/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	52976	49885	52976	49885	0.00
06/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	1684	2155	1684	2155	0.00
06/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	49745	46732	49745	46732	0.00
06/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	2064	2612	2064	2612	0.00
06/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	59552	56332	59552	56332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	1100	1440	1100	1440	0.00
06/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	67194	64161	67194	64161	0.00
06/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	3662	4239	3662	4239	0.00
06/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	71105	68226	71105	68226	0.00
06/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	6196	6896	6196	6896	0.00
06/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	66235	62913	66235	62913	0.00
06/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	699	938	699	938	0.00
06/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	70241	67152	70241	67152	0.00
06/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	3210	3732	3210	3732	0.00
06/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	73971	71040	73971	71040	0.00
06/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	5597	6245	5597	6245	0.00
06/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	73316	70177	73316	70177	0.00
06/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	2805	3276	2805	3276	0.00
06/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	76866	73887	76866	73887	0.00
06/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	5046	5646	5046	5646	0.00
06/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	56247	53088	56247	53088	0.00
06/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	1366	1768	1366	1768	0.00
06/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5664	5042	5664	5042	0.00
06/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	34488	37428	34488	37428	0.00
06/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2268	1999	2268	1999	0.00
06/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	51571	54864	51571	54864	0.00
06/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	751	659	751	659	0.00
06/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	71109	74578	71109	74578	0.00
06/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	202	177	202	177	0.00
06/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	92208	95744	92208	95744	0.00
06/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	83113	79638	83113	79638	0.00
06/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	200	286	200	286	0.00
06/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	44	39	44	39	0.00
06/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	114308	117864	114308	117864	0.00
06/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	85838	82530	85838	82530	0.00
06/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1589	1891	1589	1891	0.00
06/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	88697	85548	88697	85548	0.00
06/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	3272	3702	3272	3702	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	TRT1 On 01-February-07			Index Future	245.0300	244.4580	245.0300	244.4580	500.00
06/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	31623	28702	31623	28702	0.00
06/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	17323	20122	17323	20122	0.00
07/11/2006	CRD1 On 01-February-07			Index Future	106.7900	106.5270	106.7860	106.5270	10.00
07/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14705	13196	14705	13196	0.00
07/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	6845	7926	6845	7926	0.00
07/11/2006	GOVI On 01-February-07			jGovi	248.6900	247.9440	248.6930	247.9440	71.00
07/11/2006	GOVI On 03-May-07			jGovi	254.2200	253.4530	254.2170	253.4530	121.00
07/11/2006	GOVI On 02-August-07			jGovi	260.0200	259.2370	260.0180	259.2370	0.00
07/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	186930	179440	186930	179440	0.00
07/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
07/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	192206	184583	192206	184583	0.00
07/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	36	53	36	53	0.00
07/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	195450	187727	195450	187727	0.00
07/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	270	357	270	357	0.00
07/11/2006	J153 On 31-August-10			jSwap	8.7100	8.7490	0.0408	0.0420	0.00
07/11/2006	J157 On 15-September-15			jSwap	8.4600	8.4800	0.0497	0.0481	0.00
07/11/2006	J186 On 21-December-26			jSwap	8.0200	8.0390	0.0526	0.0544	0.00
07/11/2006	J194 On 28-February-08			jSwap	8.9700	9.0030	0.0205	0.0209	0.00
07/11/2006	J201 On 22-December-14			jSwap	8.4400	8.4600	0.0576	0.0587	0.00
07/11/2006	J203 On 15-September-17			jSwap	8.3900	8.4270	0.0638	0.0660	0.00
07/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3480	0.0639	0.0666	0.00
07/11/2006	J207 On 15-January-20			jSwap	8.2900	8.3240	0.0235	0.0264	0.00
07/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
07/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0460	0.0220	0.0221	0.00
07/11/2006	JFRA On 07-February-08			jFra	8.8700	8.9150	0.0216	0.0217	0.00
07/11/2006	JFRA On 03-May-07			jFra	9.1000	9.1430	0.0222	0.0223	0.00
07/11/2006	JFRA On 02-August-07			jFra	9.0700	9.1160	0.0221	0.0222	0.00
07/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0400	0.0236	0.0237	0.00
07/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3713	3780	3713	3780	0.00
07/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	11	11	11	11	0.00
07/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23992	24074	23992	24074	0.00
07/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20647	20617	20647	20617	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3969	4072	3969	4072	0.00
07/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	73	67	73	67	0.00
07/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3997	4102	3997	4102	0.00
07/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	175	163	175	163	0.00
07/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4229	4328	4229	4328	0.00
07/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	307	291	307	291	0.00
07/11/2006	JN02 On 01-February-07			jNote	8.8800	8.9230	0.1620	0.1627	0.00
07/11/2006	JN02 On 03-May-07			jNote	8.8100	8.8500	0.1608	0.1614	0.00
07/11/2006	JN02 On 02-August-07			jNote	8.7200	8.7570	0.1593	0.1598	0.00
07/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8662	9059	8662	9059	0.00
07/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10798	10464	10798	10464	0.00
07/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10319	10633	10319	10633	0.00
07/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18294	17930	18294	17930	0.00
07/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12788	13073	12788	13073	0.00
07/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22414	22074	22414	22074	0.00
07/11/2006	JN05 On 01-February-07			jNote	8.5100	8.5500	0.3426	0.3438	0.00
07/11/2006	JN05 On 03-May-07			jNote	8.4700	8.5000	0.3412	0.3423	0.00
07/11/2006	JN05 On 02-August-07			jNote	8.4100	8.4450	0.3396	0.3406	0.00
07/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1364	1577	1364	1577	0.00
07/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	31072	29729	31072	29729	0.00
07/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3586	3882	3586	3882	0.00
07/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	35228	34085	35228	34085	0.00
07/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5455	5775	5455	5775	0.00
07/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	39290	38248	39290	38248	0.00
07/11/2006	JN10 On 01-February-07			jNote	8.3200	8.3540	0.5583	0.5597	0.00
07/11/2006	JN10 On 03-May-07			jNote	8.2900	8.3190	0.5569	0.5584	0.00
07/11/2006	JN10 On 02-August-07			jNote	8.2500	8.2790	0.5553	0.5568	0.00
07/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	324	418	324	418	0.00
07/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45881	43701	45881	43701	0.00
07/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1469	1696	1469	1696	0.00
07/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49460	47405	49460	47405	0.00
07/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2685	2996	2685	2996	0.00
07/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	53537	51492	53537	51492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	JROD On 31-January-07			jRod	8.6900	8.7050	0.0019	0.0019	0.00
07/11/2006	JROD On 28-February-07			jRod	8.4500	8.4590	0.0024	0.0024	0.00
07/11/2006	JROD On 30-March-07			jRod	8.7100	8.7180	0.0037	0.0037	0.00
07/11/2006	JROD On 30-April-07			jRod	8.9500	8.9550	0.0047	0.0048	0.00
07/11/2006	JROD On 31-May-07			jRod	8.7200	8.7210	0.0054	0.0054	0.00
07/11/2006	JROD On 30-November-06			jRod	7.9300	7.9340	0.0000	0.0000	0.00
07/11/2006	JROD On 29-December-06			jRod	8.2800	8.2870	0.0009	0.0009	0.00
07/11/2006	OTH1 On 01-February-07			Index Future	245.6800	245.0830	245.6760	245.0830	15.00
07/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	35626	32060	35626	32060	0.00
07/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	14666	17030	14666	17030	0.00
07/11/2006	R153 On 01-February-07			Bond Future	8.1600	8.2300	120.3955	120.1638	77.00
07/11/2006	R153 On 03-May-07			Bond Future	8.1300	8.2000	116.3049	116.0880	0.00
07/11/2006	R153 On 02-August-07			Bond Future	7.9500	8.0270	119.1283	118.9169	0.00
07/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10694	9506	10694	9506	0.00
07/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7716	8845	7716	8845	0.00
07/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19814	18491	19814	18491	0.00
07/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8408	9254	8408	9254	0.00
07/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25785	24457	25785	24457	0.00
07/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10097	10882	10097	10882	0.00
07/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14874	13434	14874	13434	0.00
07/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5315	6191	5315	6191	0.00
07/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22213	20454	22213	20454	0.00
07/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2871	3429	2871	3429	0.00
07/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17193	15637	17193	15637	0.00
07/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4361	5122	4361	5122	0.00
07/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16018	14519	16018	14519	0.00
07/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4821	5638	4821	5638	0.00
07/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23856	22384	23856	22384	0.00
07/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6345	7042	6345	7042	0.00
07/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	29554	28119	29554	28119	0.00
07/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8188	8867	8188	8867	0.00
07/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29080	27126	29080	27126	0.00
07/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1668	2031	1668	2031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24924	23417	24924	23417	0.00
07/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5893	6556	5893	6556	0.00
07/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26015	24473	26015	24473	0.00
07/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5467	6095	5467	6095	0.00
07/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	30535	29075	30535	29075	0.00
07/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7756	8409	7756	8409	0.00
07/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	31532	30046	31532	30046	0.00
07/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7341	7970	7341	7970	0.00
07/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6495	5642	6495	5642	0.00
07/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11813	13276	11813	13276	0.00
07/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3495	2954	3495	2954	0.00
07/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	17184	18960	17184	18960	0.00
07/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1768	1459	1768	1459	0.00
07/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	23907	25915	23907	25915	0.00
07/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	802	646	802	646	0.00
07/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31468	33629	31468	33629	0.00
07/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	324	255	324	255	0.00
07/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39596	41843	39596	41843	0.00
07/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	36	27	36	27	0.00
07/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	56761	59069	56761	59069	0.00
07/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	116	89	116	89	0.00
07/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48074	50364	48074	50364	0.00
07/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	36370	34282	36370	34282	0.00
07/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	960	1189	960	1189	0.00
07/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30582	28912	30582	28912	0.00
07/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3992	4491	3992	4491	0.00
07/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35661	34081	35661	34081	0.00
07/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5848	6381	5848	6381	0.00
07/11/2006	R157 On 01-February-07			Bond Future	8.0200	8.0800	138.9369	138.4911	0.00
07/11/2006	R157 On 03-May-07			Bond Future	8.0000	8.0600	135.0006	134.5650	512.00
07/11/2006	R157 On 02-August-07			Bond Future	7.9100	7.9680	138.2850	137.8719	0.00
07/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19290	17276	19290	17276	0.00
07/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	20781	23225	20781	23225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50992	48092	50992	48092	0.00
07/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	15271	16726	15271	16726	0.00
07/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61644	58924	61644	58924	0.00
07/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	20414	21824	20414	21824	0.00
07/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29981	27329	29981	27329	0.00
07/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	13000	14805	13000	14805	0.00
07/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	37511	34513	37511	34513	150.00
07/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	9611	11070	9611	11070	0.00
07/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42901	39693	42901	39693	0.00
07/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7788	9039	7788	9039	0.00
07/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45695	42392	45695	42392	0.00
07/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	6997	8152	6997	8152	0.00
07/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51452	47970	51452	47970	0.00
07/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	5622	6598	5622	6598	0.00
07/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60838	57650	60838	57650	0.00
07/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	11189	12357	11189	12357	0.00
07/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	70933	67996	70933	67996	0.00
07/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	16114	17307	16114	17307	0.00
07/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15688	13936	15688	13936	250.00
07/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	24664	27370	24664	27370	0.00
07/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	108415	104131	108415	104131	0.00
07/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	718	892	718	892	150.00
07/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	48547	45152	48547	45152	0.00
07/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	6277	7340	6277	7340	0.00
07/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57399	53761	57399	53761	0.00
07/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	4490	5309	4490	5309	0.00
07/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	63415	60160	63415	60160	0.00
07/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	10315	11415	10315	11415	0.00
07/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	73343	70355	73343	70355	0.00
07/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	15157	16299	15157	16299	0.00
07/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66033	62714	66033	62714	0.00
07/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	9495	10531	9495	10531	0.00
07/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	65818	62322	65818	62322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	4277	4910	4277	4910	0.00
07/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	72948	69010	72948	69010	0.00
07/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2569	3088	2569	3088	0.00
07/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	76885	73329	76885	73329	0.00
07/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	6718	7517	6718	7517	0.00
07/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	11090	9721	11090	9721	0.00
07/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	31400	34490	31400	34490	0.00
07/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5959	5125	5959	5125	0.00
07/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	45445	49070	45445	49070	0.00
07/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2877	2426	2877	2426	0.00
07/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	61902	65910	61902	65910	0.00
07/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1237	1022	1237	1022	0.00
07/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	80173	84417	80173	84417	0.00
07/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	88974	84836	88974	84836	0.00
07/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1445	1764	1445	1764	0.00
07/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	105174	100910	105174	100910	0.00
07/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	808	1001	808	1001	0.00
07/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	121343	117000	121343	117000	0.00
07/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	447	562	447	562	0.00
07/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	85862	82635	85862	82635	0.00
07/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	11017	11921	11017	11921	0.00
07/11/2006	R186 On 01-February-07			Bond Future	7.6900	7.7420	129.7687	129.0860	4.00
07/11/2006	R186 On 03-May-07			Bond Future	7.6600	7.7130	132.5919	131.9111	0.00
07/11/2006	R186 On 02-August-07			Bond Future	7.6300	7.6860	130.1259	129.4474	0.00
07/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	33871	30392	33871	30392	0.00
07/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	26073	29421	26073	29421	0.00
07/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	89601	84760	89601	84760	0.00
07/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	20195	22162	20195	22162	0.00
07/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	99894	95199	99894	95199	0.00
07/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	27680	29770	27680	29770	0.00
07/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	52664	48151	52664	48151	0.00
07/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	15086	17399	15086	17399	0.00
07/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	70023	64827	70023	64827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	9375	11005	9375	11005	0.00
07/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	79316	73842	79316	73842	0.00
07/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	7376	8729	7376	8729	0.00
07/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	105949	100681	105949	100681	0.00
07/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	14417	15957	14417	15957	0.00
07/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	98660	92755	98660	92755	0.00
07/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	4613	5536	4613	5536	0.00
07/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	115343	110281	115343	110281	0.00
07/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	21143	22866	21143	22866	0.00
07/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	114444	108985	114444	108985	0.00
07/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	12079	13429	12079	13429	0.00
07/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	119323	114175	119323	114175	0.00
07/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	19721	21358	19721	21358	0.00
07/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	123344	118113	123344	118113	0.00
07/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	18377	19931	18377	19931	0.00
07/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	123197	116905	123197	116905	0.00
07/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2381	2915	2381	2915	0.00
07/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	131918	126126	131918	126126	0.00
07/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	8337	9353	8337	9353	0.00
07/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	139788	134251	139788	134251	0.00
07/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	13732	14980	13732	14980	0.00
07/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	74596	69253	74596	69253	0.00
07/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8282	9766	8282	9766	0.00
07/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19224	16856	19224	16856	0.00
07/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	42299	46758	42299	46758	0.00
07/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9923	8516	9923	8516	0.00
07/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	65009	70428	65009	70428	0.00
07/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4473	3753	4473	3753	0.00
07/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	92758	98865	92758	98865	0.00
07/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1734	1422	1734	1422	0.00
07/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	124459	130974	124459	130974	0.00
07/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	570	457	570	457	0.00
07/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	159029	165743	159029	165743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	147896	141373	147896	141373	0.00
07/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1230	1534	1230	1534	0.00
07/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	110173	104808	110173	104808	0.00
07/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	13206	14648	13206	14648	0.00
07/11/2006	R194 On 01-February-07			Bond Future	8.5400	8.6210	105.8323	105.7508	0.00
07/11/2006	R194 On 03-May-07			Bond Future	8.4400	8.5340	103.0500	102.9783	0.00
07/11/2006	R194 On 02-August-07			Bond Future	8.3000	8.4060	105.2553	105.1984	0.00
07/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3819	3402	3819	3402	0.00
07/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2713	3110	2713	3110	0.00
07/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5874	5476	5874	5476	0.00
07/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3476	3795	3476	3795	0.00
07/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7056	6747	7056	6747	0.00
07/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4610	4869	4610	4869	0.00
07/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2980	2623	2980	2623	0.00
07/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3383	3840	3383	3840	0.00
07/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4438	3981	4438	3981	0.00
07/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2329	2686	2329	2686	0.00
07/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	7063	6618	7063	6618	0.00
07/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2726	2998	2726	2998	0.00
07/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7687	7361	7687	7361	0.00
07/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4152	4395	4152	4395	0.00
07/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6816	6380	6816	6380	0.00
07/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2866	3147	2866	3147	0.00
07/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7315	6861	7315	6861	0.00
07/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2591	2854	2591	2854	0.00
07/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8014	7679	8014	7679	0.00
07/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3935	4170	3935	4170	0.00
07/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7849	7519	7849	7519	0.00
07/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4043	4281	4043	4281	0.00
07/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8371	7881	8371	7881	0.00
07/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2100	2327	2100	2327	0.00
07/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4123	3686	4123	3686	0.00
07/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2515	2892	2515	2892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1835	1578	1835	1578	0.00
07/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4759	5317	4759	5317	0.00
07/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1013	848	1013	848	0.00
07/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6468	7117	6468	7117	0.00
07/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	488	396	488	396	0.00
07/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8483	9205	8483	9205	0.00
07/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	232	184	232	184	0.00
07/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10777	11543	10777	11543	0.00
07/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	101	78	101	78	0.00
07/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13204	13996	13204	13996	0.00
07/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	39	30	39	30	0.00
07/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15711	16516	15711	16516	0.00
07/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	14	10	14	10	0.00
07/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18264	19075	18264	19075	0.00
07/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
07/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26044	26858	26044	26858	0.00
07/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
07/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23437	24251	23437	24251	0.00
07/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	3	4	3	0.00
07/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	20843	21656	20843	21656	0.00
07/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8690	8339	8690	8339	0.00
07/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3526	3744	3526	3744	0.00
07/11/2006	R201 On 01-February-07			Bond Future	7.9600	8.0190	105.6513	105.3197	0.00
07/11/2006	R201 On 03-May-07			Bond Future	7.9300	7.9830	107.9486	107.6183	0.00
07/11/2006	R201 On 02-August-07			Bond Future	7.8900	7.9490	105.8346	105.5118	0.00
07/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	16653	15042	16653	15042	0.00
07/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	14460	16166	14460	16166	0.00
07/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43971	41702	43971	41702	0.00
07/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	11306	12340	11306	12340	0.00
07/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	49142	46987	49142	46987	0.00
07/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	15348	16422	15348	16422	0.00
07/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	25663	23574	25663	23574	0.00
07/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	8810	10036	8810	10036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	36328	33834	36328	33834	0.00
07/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5076	5898	5076	5898	0.00
07/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	43341	40653	43341	40653	0.00
07/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	3574	4202	3574	4202	0.00
07/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	52015	49539	52015	49539	0.00
07/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	8275	9101	8275	9101	0.00
07/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56625	54300	56625	54300	0.00
07/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	12017	12921	12017	12921	0.00
07/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38625	36062	38625	36062	0.00
07/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	4524	5277	4524	5277	0.00
07/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	40964	38336	40964	38336	0.00
07/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	4024	4713	4024	4713	0.00
07/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	48198	45400	48198	45400	0.00
07/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2804	3322	2804	3322	0.00
07/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	54112	51588	54112	51588	0.00
07/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	7627	8405	7627	8405	0.00
07/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58567	56202	58567	56202	0.00
07/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	11279	12142	11279	12142	0.00
07/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	56240	53669	56240	53669	0.00
07/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	7019	7752	7019	7752	0.00
07/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60536	58131	60536	58131	0.00
07/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	10577	11400	10577	11400	0.00
07/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	60838	57840	60838	57840	0.00
07/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1554	1872	1554	1872	0.00
07/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	65031	62292	65031	62292	0.00
07/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4965	5528	4965	5528	0.00
07/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	9721	8609	9721	8609	0.00
07/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	22457	24660	22457	24660	0.00
07/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5266	4579	5266	4579	0.00
07/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	33202	35832	33202	35832	0.00
07/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2559	2184	2559	2184	0.00
07/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	45974	48915	45974	48915	0.00
07/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1105	926	1105	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	60283	63420	60283	63420	0.00
07/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	421	346	421	346	0.00
07/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75652	78893	75652	78893	0.00
07/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73775	70649	73775	70649	0.00
07/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	847	1036	847	1036	0.00
07/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68657	66104	68657	66104	0.00
07/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	8103	8778	8103	8778	0.00
07/11/2006	R203 On 01-February-07			Bond Future	7.8800	7.9350	105.9022	105.4988	0.00
07/11/2006	R203 On 03-May-07			Bond Future	7.8500	7.9020	104.0293	103.6239	0.00
07/11/2006	R203 On 02-August-07			Bond Future	7.8100	7.8700	106.2527	105.8526	0.00
07/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19166	16909	19166	16909	0.00
07/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10476	12253	10476	12253	0.00
07/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	50304	47044	50304	47044	0.00
07/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	4950	5745	4950	5745	0.00
07/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	55163	52111	55163	52111	0.00
07/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	8269	9217	8269	9217	0.00
07/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	31155	28169	31155	28169	0.00
07/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	4814	5863	4814	5863	0.00
07/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	45470	41953	45470	41953	0.00
07/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1882	2400	1882	2400	0.00
07/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	51609	47945	51609	47945	0.00
07/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	1232	1602	1232	1602	0.00
07/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	48518	44924	48518	44924	0.00
07/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1528	1968	1528	1968	0.00
07/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	61565	58034	61565	58034	0.00
07/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2889	3413	2889	3413	0.00
07/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	61062	57239	61062	57239	0.00
07/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	619	830	619	830	0.00
07/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	65592	62295	65592	62295	0.00
07/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	5575	6279	5575	6279	0.00
07/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	64473	60886	64473	60886	0.00
07/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2505	2973	2505	2973	0.00
07/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	68289	64938	68289	64938	0.00

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07/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	5027	5677	5027	5677	0.00
07/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	67411	63772	67411	63772	0.00
07/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	2164	2580	2164	2580	0.00
07/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	71017	67615	71017	67615	0.00
07/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	4524	5123	4524	5123	0.00
07/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	54734	51009	54734	51009	0.00
07/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	986	1296	986	1296	0.00
07/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	77086	73123	77086	73123	0.00
07/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	170	240	170	240	0.00
07/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10321	8852	10321	8852	0.00
07/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	19694	22259	19694	22259	0.00
07/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4749	3948	4749	3948	0.00
07/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	32608	35842	32608	35842	0.00
07/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1826	1469	1826	1469	0.00
07/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	48608	52285	48608	52285	0.00
07/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	30	22	30	22	0.00
07/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	106304	110329	106304	110329	0.00
07/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	146	110	146	110	0.00
07/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	86123	90121	86123	90121	0.00
07/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	576	448	576	448	0.00
07/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	66726	70632	66726	70632	0.00
07/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	79379	75575	79379	75575	0.00
07/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1166	1417	1166	1417	0.00
07/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	82183	78604	82183	78604	0.00
07/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2910	3332	2910	3332	0.00
07/11/2006	R204 On 01-February-07			Bond Future	7.8600	7.9200	102.0554	101.6265	0.00
07/11/2006	R204 On 03-May-07			Bond Future	7.8300	7.8900	104.2778	103.8457	0.00
07/11/2006	R204 On 02-August-07			Bond Future	7.8100	7.8620	102.4651	102.0376	0.00
07/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25666	23316	25666	23316	0.00
07/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	15292	17231	15292	17231	0.00
07/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	61717	58602	61717	58602	0.00
07/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	12650	13856	12650	13856	0.00
07/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	68257	65275	68257	65275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	17724	19017	17724	19017	0.00
07/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	38144	35205	38144	35205	0.00
07/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	9068	10418	9068	10418	0.00
07/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52414	49003	52414	49003	0.00
07/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5105	5983	5105	5983	0.00
07/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	58506	54946	58506	54946	0.00
07/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	4031	4760	4031	4760	0.00
07/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	55441	51953	55441	51953	0.00
07/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	4539	5340	4539	5340	0.00
07/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	67890	64144	67890	64144	0.00
07/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2800	3344	2800	3344	0.00
07/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	72307	68937	72307	68937	0.00
07/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	9150	10102	9150	10102	0.00
07/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	78179	74980	78179	74980	0.00
07/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	13729	14805	13729	14805	0.00
07/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	75046	71618	75046	71618	0.00
07/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	8409	9303	8409	9303	0.00
07/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	80739	77489	80739	77489	0.00
07/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	12851	13876	12851	13876	0.00
07/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	77816	74333	77816	74333	0.00
07/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	7718	8556	7718	8556	0.00
07/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	83327	80027	83327	80027	0.00
07/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	12018	12994	12018	12994	0.00
07/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	61606	57979	61606	57979	0.00
07/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	3574	4237	3574	4237	0.00
07/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	83973	80013	83973	80013	0.00
07/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1545	1874	1545	1874	0.00
07/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15616	13917	15616	13917	0.00
07/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	24423	27014	24423	27014	0.00
07/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8813	7716	8813	7716	0.00
07/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	37297	40489	37297	40489	0.00
07/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4469	3840	4469	3840	0.00
07/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	53137	56798	53137	56798	0.00

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07/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2014	1698	2014	1698	0.00
07/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	71392	75365	71392	75365	0.00
07/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	277	225	277	225	0.00
07/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	112705	116942	112705	116942	0.00
07/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	800	661	800	661	0.00
07/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	91425	95576	91425	95576	0.00
07/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	89177	85492	89177	85492	0.00
07/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	5400	6037	5400	6037	0.00
07/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	93937	90453	93937	90453	0.00
07/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	9111	9903	9111	9903	0.00
07/11/2006	R207 On 01-February-07			Bond Future	7.8100	7.8640	95.9393	95.5034	0.00
07/11/2006	R207 On 03-May-07			Bond Future	7.7800	7.8360	98.0211	97.5885	0.00
07/11/2006	R207 On 02-August-07			Bond Future	7.7500	7.8090	96.4768	96.0480	0.00
07/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13756	11922	13756	11922	0.00
07/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	18300	20826	18300	20826	0.00
07/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	58910	55381	58910	55381	0.00
07/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	5238	6035	5238	6035	0.00
07/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	63357	60003	63357	60003	0.00
07/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	8200	9136	8200	9136	0.00
07/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24281	21607	24281	21607	0.00
07/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	9444	11130	9444	11130	0.00
07/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	37909	34507	37909	34507	0.00
07/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	4216	5174	4216	5174	0.00
07/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	50385	46564	50385	46564	0.00
07/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1974	2512	1974	2512	0.00
07/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	56949	52976	56949	52976	0.00
07/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	1298	1684	1298	1684	0.00
07/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	53647	49745	53647	49745	0.00
07/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	1606	2064	1606	2064	0.00
07/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	63643	59552	63643	59552	0.00
07/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	831	1100	831	1100	0.00
07/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	70986	67194	70986	67194	0.00
07/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	3129	3662	3129	3662	0.00

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07/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	74704	71105	74704	71105	0.00
07/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	5506	6196	5506	6196	0.00
07/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	70413	66235	70413	66235	0.00
07/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	517	699	517	699	0.00
07/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	74087	70241	74087	70241	0.00
07/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	2731	3210	2731	3210	0.00
07/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	77623	73971	77623	73971	0.00
07/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	4960	5597	4960	5597	0.00
07/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	77214	73316	77214	73316	0.00
07/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	2376	2805	2376	2805	0.00
07/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	80569	76866	80569	76866	0.00
07/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	4461	5046	4461	5046	0.00
07/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	60284	56247	60284	56247	0.00
07/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	1042	1366	1042	1366	0.00
07/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6729	5664	6729	5664	0.00
07/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	31194	34488	31194	34488	0.00
07/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2780	2268	2780	2268	0.00
07/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	47724	51571	47724	51571	0.00
07/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	951	751	951	751	0.00
07/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	66949	71109	66949	71109	0.00
07/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	265	202	265	202	0.00
07/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	87910	92208	87910	92208	0.00
07/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	87413	83113	87413	83113	0.00
07/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	140	200	140	200	0.00
07/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	59	44	59	44	0.00
07/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	109964	114308	109964	114308	0.00
07/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	89899	85838	89899	85838	0.00
07/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1323	1589	1323	1589	0.00
07/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	92576	88697	92576	88697	0.00
07/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2862	3272	2862	3272	0.00
07/11/2006	TRT1 On 01-February-07			Index Future	245.7600	245.0300	245.7640	245.0300	500.00
07/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	36066	31623	36066	31623	0.00
07/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	14426	17323	14426	17323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	CRD1 On 01-February-07			Index Future	106.6700	106.7860	106.6680	106.7860	10.00
08/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13920	14705	13920	14705	0.00
08/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	7240	6845	7240	6845	0.00
08/11/2006	GOVI On 01-February-07			jGovi	248.4300	248.6930	248.4300	248.6930	71.00
08/11/2006	GOVI On 03-May-07			jGovi	253.9400	254.2170	253.9430	254.2170	121.00
08/11/2006	GOVI On 02-August-07			jGovi	259.7400	260.0180	259.7350	260.0180	0.00
08/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	184300	186930	184300	186930	0.00
08/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
08/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	189470	192206	189470	192206	0.00
08/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	40	36	40	36	0.00
08/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	192643	195450	192643	195450	0.00
08/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	293	270	293	270	0.00
08/11/2006	J153 On 31-August-10			jSwap	8.7500	8.7140	0.0419	0.0408	0.00
08/11/2006	J157 On 15-September-15			jSwap	8.4800	8.4550	0.0479	0.0497	0.00
08/11/2006	J186 On 21-December-26			jSwap	8.0500	8.0200	0.0556	0.0526	0.00
08/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9740	0.0206	0.0205	0.00
08/11/2006	J201 On 22-December-14			jSwap	8.4700	8.4400	0.0591	0.0576	0.00
08/11/2006	J203 On 15-September-17			jSwap	8.4200	8.3940	0.0654	0.0638	0.00
08/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3130	0.0639	0.0639	0.00
08/11/2006	J207 On 15-January-20			jSwap	8.2800	8.2880	0.0232	0.0235	0.00
08/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
08/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0180	0.0220	0.0220	0.00
08/11/2006	JFRA On 07-February-08			jFra	8.8800	8.8690	0.0217	0.0216	0.00
08/11/2006	JFRA On 03-May-07			jFra	9.1000	9.0980	0.0222	0.0222	0.00
08/11/2006	JFRA On 02-August-07			jFra	9.0700	9.0680	0.0221	0.0221	0.00
08/11/2006	JFRA On 01-November-07			jFra	9.0100	8.9960	0.0236	0.0236	0.00
08/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3724	3713	3724	3713	0.00
08/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	11	11	11	11	0.00
08/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23985	23992	23985	23992	0.00
08/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20607	20647	20607	20647	0.00
08/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3977	3969	3977	3969	0.00
08/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	71	73	71	73	0.00
08/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4009	3997	4009	3997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	172	175	172	175	0.00
08/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4261	4229	4261	4229	0.00
08/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	300	307	300	307	0.00
08/11/2006	JN02 On 01-February-07			jNote	8.8900	8.8830	0.1622	0.1620	0.00
08/11/2006	JN02 On 03-May-07			jNote	8.8300	8.8130	0.1611	0.1608	0.00
08/11/2006	JN02 On 02-August-07			jNote	8.7400	8.7230	0.1596	0.1593	0.00
08/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8699	8662	8699	8662	0.00
08/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10633	10798	10633	10798	0.00
08/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10392	10319	10392	10319	0.00
08/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18092	18294	18092	18294	0.00
08/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12912	12788	12912	12788	0.00
08/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22153	22414	22153	22414	0.00
08/11/2006	JN05 On 01-February-07			jNote	8.5600	8.5120	0.3441	0.3426	0.00
08/11/2006	JN05 On 03-May-07			jNote	8.5100	8.4650	0.3426	0.3412	0.00
08/11/2006	JN05 On 02-August-07			jNote	8.4500	8.4120	0.3409	0.3396	0.00
08/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1542	1364	1542	1364	0.00
08/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29497	31072	29497	31072	0.00
08/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3888	3586	3888	3586	0.00
08/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33771	35228	33771	35228	0.00
08/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5798	5455	5798	5455	0.00
08/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	37946	39290	37946	39290	0.00
08/11/2006	JN10 On 01-February-07			jNote	8.3600	8.3210	0.5596	0.5583	0.00
08/11/2006	JN10 On 03-May-07			jNote	8.3200	8.2860	0.5581	0.5569	0.00
08/11/2006	JN10 On 02-August-07			jNote	8.2700	8.2450	0.5561	0.5553	0.00
08/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	396	324	396	324	0.00
08/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	43598	45881	43598	45881	0.00
08/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1656	1469	1656	1469	0.00
08/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	47415	49460	47415	49460	0.00
08/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2903	2685	2903	2685	0.00
08/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	51848	53537	51848	53537	0.00
08/11/2006	JROD On 31-January-07			jRod	8.6800	8.6930	0.0019	0.0019	0.00
08/11/2006	JROD On 28-February-07			jRod	8.4500	8.4530	0.0024	0.0024	0.00
08/11/2006	JROD On 30-March-07			jRod	8.7100	8.7110	0.0036	0.0037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	JROD On 30-April-07			jRod	8.9400	8.9470	0.0047	0.0047	0.00
08/11/2006	JROD On 31-May-07			jRod	8.7100	8.7150	0.0054	0.0054	0.00
08/11/2006	JROD On 30-November-06			jRod	7.9300	7.9290	0.0000	0.0000	0.00
08/11/2006	JROD On 29-December-06			jRod	8.2700	8.2780	0.0009	0.0009	0.00
08/11/2006	OTH1 On 01-February-07			Index Future	245.4200	245.6760	245.4240	245.6760	15.00
08/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	33895	35626	33895	35626	0.00
08/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	15455	14666	15455	14666	0.00
08/11/2006	R153 On 01-February-07			Bond Future	8.1900	8.1600	120.2961	120.3955	77.00
08/11/2006	R153 On 03-May-07			Bond Future	8.1600	8.1300	116.2118	116.3049	0.00
08/11/2006	R153 On 02-August-07			Bond Future	7.9800	7.9540	119.0442	119.1283	0.00
08/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10097	10694	10097	10694	0.00
08/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8113	7716	8113	7716	0.00
08/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19189	19814	19189	19814	0.00
08/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8713	8408	8713	8408	0.00
08/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25211	25785	25211	25785	0.00
08/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10363	10097	10363	10097	0.00
08/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14173	14874	14173	14874	0.00
08/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5608	5315	5608	5315	0.00
08/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21390	22213	21390	22213	0.00
08/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3042	2871	3042	2871	0.00
08/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16447	17193	16447	17193	0.00
08/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4608	4361	4608	4361	0.00
08/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15294	16018	15294	16018	0.00
08/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	5090	4821	5090	4821	0.00
08/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23171	23856	23171	23856	0.00
08/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6590	6345	6590	6345	0.00
08/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28940	29554	28940	29554	0.00
08/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8415	8188	8415	8188	0.00
08/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28189	29080	28189	29080	0.00
08/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1771	1668	1771	1668	0.00
08/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24225	24924	24225	24924	0.00
08/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6125	5893	6125	5893	0.00
08/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25302	26015	25302	26015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5685	5467	5685	5467	0.00
08/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29912	30535	29912	30535	0.00
08/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7973	7756	7973	7756	0.00
08/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30899	31532	30899	31532	0.00
08/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7549	7341	7549	7341	0.00
08/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6047	6495	6047	6495	0.00
08/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12358	11813	12358	11813	0.00
08/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3196	3495	3196	3495	0.00
08/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	17879	17184	17879	17184	0.00
08/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1588	1768	1588	1768	0.00
08/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	24721	23907	24721	23907	0.00
08/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	706	802	706	802	0.00
08/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	32366	31468	32366	31468	0.00
08/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	279	324	279	324	0.00
08/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	40544	39596	40544	39596	0.00
08/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	30	36	30	36	0.00
08/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57748	56761	57748	56761	0.00
08/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	97	116	97	116	0.00
08/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	49049	48074	49049	48074	0.00
08/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35436	36370	35436	36370	0.00
08/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1019	960	1019	960	0.00
08/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29820	30582	29820	30582	0.00
08/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4161	3992	4161	3992	0.00
08/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34995	35661	34995	35661	0.00
08/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6022	5848	6022	5848	0.00
08/11/2006	R157 On 01-February-07			Bond Future	8.0300	8.0200	138.8625	138.9369	0.00
08/11/2006	R157 On 03-May-07			Bond Future	8.0100	8.0000	134.9279	135.0006	512.00
08/11/2006	R157 On 02-August-07			Bond Future	7.9100	7.9100	138.2778	138.2850	0.00
08/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18807	19290	18807	19290	0.00
08/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	21042	20781	21042	20781	0.00
08/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50413	50992	50413	50992	0.00
08/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	15420	15271	15420	15271	0.00
08/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61532	61644	61532	61644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	20373	20414	20373	20414	0.00
08/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29396	29981	29396	29981	0.00
08/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	13159	13000	13159	13000	0.00
08/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	36879	37511	36879	37511	150.00
08/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	9723	9611	9723	9611	0.00
08/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42242	42901	42242	42901	0.00
08/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7875	7788	7875	7788	0.00
08/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45026	45695	45026	45695	0.00
08/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	7072	6997	7072	6997	0.00
08/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	50763	51452	50763	51452	0.00
08/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	5678	5622	5678	5622	0.00
08/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60221	60838	60221	60838	0.00
08/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	11299	11189	11299	11189	0.00
08/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	70822	70933	70822	70933	0.00
08/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	16074	16114	16074	16114	0.00
08/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15252	15688	15252	15688	250.00
08/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	24973	24664	24973	24664	0.00
08/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	107669	108415	107669	108415	0.00
08/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	717	718	717	718	150.00
08/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	47868	48547	47868	48547	0.00
08/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	6342	6277	6342	6277	0.00
08/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	56695	57399	56695	57399	0.00
08/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	4530	4490	4530	4490	0.00
08/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	62790	63415	62790	63415	0.00
08/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	10417	10315	10417	10315	0.00
08/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	73232	73343	73232	73343	0.00
08/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	15118	15157	15118	15157	0.00
08/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	65400	66033	65400	66033	0.00
08/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	9589	9495	9589	9495	0.00
08/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	65732	65818	65732	65818	0.00
08/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	4262	4277	4262	4277	0.00
08/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	72219	72948	72219	72948	0.00
08/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2585	2569	2585	2569	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	76224	76885	76224	76885	0.00
08/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	6784	6718	6784	6718	0.00
08/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10730	11090	10730	11090	0.00
08/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	31785	31400	31785	31400	0.00
08/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5716	5959	5716	5959	0.00
08/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	45947	45445	45947	45445	0.00
08/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2731	2877	2731	2877	0.00
08/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	62502	61902	62502	61902	0.00
08/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1160	1237	1160	1237	0.00
08/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	80841	80173	80841	80173	0.00
08/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	88233	88974	88233	88974	0.00
08/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1448	1445	1448	1445	0.00
08/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	104429	105174	104429	105174	0.00
08/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	807	808	807	808	0.00
08/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	120596	121343	120596	121343	0.00
08/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	445	447	445	447	0.00
08/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	85755	85862	85755	85862	0.00
08/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	10982	11017	10982	11017	0.00
08/11/2006	R186 On 01-February-07			Bond Future	7.6900	7.6860	129.7687	129.7687	2.00
08/11/2006	R186 On 03-May-07			Bond Future	7.6600	7.6570	132.6041	132.5919	0.00
08/11/2006	R186 On 02-August-07			Bond Future	7.6300	7.6300	130.1503	130.1259	0.00
08/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	33698	33871	33698	33871	0.00
08/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	25900	26073	25900	26073	0.00
08/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	89579	89601	89579	89601	0.00
08/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	20052	20195	20052	20195	0.00
08/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	99975	99894	99975	99894	0.00
08/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	27518	27680	27518	27680	0.00
08/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	52509	52664	52509	52664	0.00
08/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	14930	15086	14930	15086	0.00
08/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	69893	70023	69893	70023	0.00
08/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	9245	9375	9245	9375	0.00
08/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	79199	79316	79199	79316	0.00
08/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	7260	7376	7260	7376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	105950	105949	105950	105949	0.00
08/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	14296	14417	14296	14417	0.00
08/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	98568	98660	98568	98660	0.00
08/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	4522	4613	4522	4613	0.00
08/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	115446	115343	115446	115343	0.00
08/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	21003	21143	21003	21143	0.00
08/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	114455	114444	114455	114444	0.00
08/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	11969	12079	11969	12079	0.00
08/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	119431	119323	119431	119323	0.00
08/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	19586	19721	19586	19721	0.00
08/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	123457	123344	123457	123344	0.00
08/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	18248	18377	18248	18377	0.00
08/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	123137	123197	123137	123197	0.00
08/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2320	2381	2320	2381	0.00
08/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	131951	131918	131951	131918	0.00
08/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	8249	8337	8249	8337	0.00
08/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	139923	139788	139923	139788	0.00
08/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	13623	13732	13623	13732	0.00
08/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	74473	74596	74473	74596	0.00
08/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8159	8282	8159	8282	0.00
08/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19061	19224	19061	19224	0.00
08/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	42136	42299	42136	42299	0.00
08/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9792	9923	9792	9923	0.00
08/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	64878	65009	64878	65009	0.00
08/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4385	4473	4385	4473	0.00
08/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	92671	92758	92671	92758	0.00
08/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1686	1734	1686	1734	0.00
08/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	124411	124459	124411	124459	0.00
08/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	549	570	549	570	0.00
08/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	159008	159029	159008	159029	0.00
08/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	147857	147896	147857	147896	0.00
08/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1191	1230	1191	1230	0.00
08/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	110179	110173	110179	110173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	13090	13206	13090	13206	0.00
08/11/2006	R194 On 01-February-07			Bond Future	8.6200	8.5400	105.7529	105.8323	0.00
08/11/2006	R194 On 03-May-07			Bond Future	8.5300	8.4420	102.9806	103.0500	0.00
08/11/2006	R194 On 02-August-07			Bond Future	8.4000	8.3020	105.2017	105.2553	0.00
08/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2595	2980	2595	2980	0.00
08/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3792	3383	3792	3383	0.00
08/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5463	5874	5463	5874	0.00
08/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3759	3476	3759	3476	0.00
08/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6744	7056	6744	7056	0.00
08/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4833	4610	4833	4610	0.00
08/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3374	3819	3374	3819	0.00
08/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3063	2713	3063	2713	0.00
08/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3955	4438	3955	4438	0.00
08/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2640	2329	2640	2329	0.00
08/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6608	7063	6608	7063	0.00
08/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2965	2726	2965	2726	0.00
08/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7359	7687	7359	7687	0.00
08/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4360	4152	4360	4152	0.00
08/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6369	6816	6369	6816	0.00
08/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3113	2866	3113	2866	0.00
08/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6852	7315	6852	7315	0.00
08/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2821	2591	2821	2591	0.00
08/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7678	8014	7678	8014	0.00
08/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4136	3935	4136	3935	0.00
08/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7517	7849	7517	7849	0.00
08/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4247	4043	4247	4043	0.00
08/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7874	8371	7874	8371	0.00
08/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2297	2100	2297	2100	0.00
08/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3659	4123	3659	4123	0.00
08/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2845	2515	2845	2515	0.00
08/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1553	1835	1553	1835	0.00
08/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5271	4759	5271	4759	0.00
08/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	828	1013	828	1013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7077	6468	7077	6468	0.00
08/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	382	488	382	488	0.00
08/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9171	8483	9171	8483	0.00
08/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	176	232	176	232	0.00
08/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11514	10777	11514	10777	0.00
08/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	73	101	73	101	0.00
08/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13971	13204	13971	13204	0.00
08/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	27	39	27	39	0.00
08/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16494	15711	16494	15711	0.00
08/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	9	14	9	14	0.00
08/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19054	18264	19054	18264	0.00
08/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
08/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26838	26044	26838	26044	0.00
08/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
08/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24231	23437	24231	23437	0.00
08/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	4	3	4	0.00
08/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21636	20843	21636	20843	0.00
08/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8339	8690	8339	8690	0.00
08/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3712	3526	3712	3526	0.00
08/11/2006	R201 On 01-February-07			Bond Future	7.9700	7.9630	105.5861	105.6513	0.00
08/11/2006	R201 On 03-May-07			Bond Future	7.9400	7.9260	107.8964	107.9486	0.00
08/11/2006	R201 On 02-August-07			Bond Future	7.9000	7.8920	105.7949	105.8346	0.00
08/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	16219	16653	16219	16653	0.00
08/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	14679	14460	14679	14460	0.00
08/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43539	43971	43539	43971	0.00
08/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	11396	11306	11396	11306	0.00
08/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48819	49142	48819	49142	0.00
08/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	15422	15348	15422	15348	0.00
08/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	25142	25663	25142	25663	0.00
08/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	8941	8810	8941	8810	0.00
08/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35746	36328	35746	36328	0.00
08/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5147	5076	5147	5076	0.00
08/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42735	43341	42735	43341	0.00

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08/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	3620	3574	3620	3574	0.00
08/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51558	52015	51558	52015	0.00
08/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	8340	8275	8340	8275	0.00
08/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56286	56625	56286	56625	0.00
08/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	12075	12017	12075	12017	0.00
08/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38034	38625	38034	38625	0.00
08/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	4585	4524	4585	4524	0.00
08/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	40365	40964	40365	40964	0.00
08/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	4078	4024	4078	4024	0.00
08/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47579	48198	47579	48198	0.00
08/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2838	2804	2838	2804	0.00
08/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	53650	54112	53650	54112	0.00
08/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	7687	7627	7687	7627	0.00
08/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58224	58567	58224	58567	0.00
08/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	11333	11279	11333	11279	0.00
08/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55773	56240	55773	56240	0.00
08/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	7075	7019	7075	7019	0.00
08/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60189	60536	60189	60536	0.00
08/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	10627	10577	10627	10577	0.00
08/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	60200	60838	60200	60838	0.00
08/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1568	1554	1568	1554	0.00
08/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64547	65031	64547	65031	0.00
08/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	5003	4965	5003	4965	0.00
08/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	9394	9721	9394	9721	0.00
08/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	22782	22457	22782	22457	0.00
08/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5044	5266	5044	5266	0.00
08/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	33632	33202	33632	33202	0.00
08/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2425	2559	2425	2559	0.00
08/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	46492	45974	46492	45974	0.00
08/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1034	1105	1034	1105	0.00
08/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	60865	60283	60865	60283	0.00
08/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	388	421	388	421	0.00
08/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	76271	75652	76271	75652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73127	73775	73127	73775	0.00
08/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	852	847	852	847	0.00
08/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68298	68657	68298	68657	0.00
08/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	8141	8103	8141	8103	0.00
08/11/2006	R203 On 01-February-07			Bond Future	7.8800	7.8790	105.8950	105.9022	0.00
08/11/2006	R203 On 03-May-07			Bond Future	7.8400	7.8450	104.0365	104.0293	0.00
08/11/2006	R203 On 02-August-07			Bond Future	7.8100	7.8130	106.2808	106.2527	0.00
08/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19041	19166	19041	19166	0.00
08/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10423	10476	10423	10476	0.00
08/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	50325	50304	50325	50304	0.00
08/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	4900	4950	4900	4950	0.00
08/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	55348	55163	55348	55163	0.00
08/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	8173	8269	8173	8269	0.00
08/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	31035	31155	31035	31155	0.00
08/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	4767	4814	4767	4814	0.00
08/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	45367	45470	45367	45470	0.00
08/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1851	1882	1851	1882	0.00
08/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	51512	51609	51512	51609	0.00
08/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	1208	1232	1208	1232	0.00
08/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	48418	48518	48418	48518	0.00
08/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1500	1528	1500	1528	0.00
08/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	61600	61565	61600	61565	0.00
08/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2854	2889	2854	2889	0.00
08/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	60974	61062	60974	61062	0.00
08/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	603	619	603	619	0.00
08/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	65800	65592	65800	65592	0.00
08/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	5501	5575	5501	5575	0.00
08/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	64512	64473	64512	64473	0.00
08/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2472	2505	2472	2505	0.00
08/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	68502	68289	68502	68289	0.00
08/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4958	5027	4958	5027	0.00
08/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	67452	67411	67452	67411	0.00
08/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	2135	2164	2135	2164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	71235	71017	71235	71017	0.00
08/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	4460	4524	4460	4524	0.00
08/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	54640	54734	54640	54734	0.00
08/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	965	986	965	986	0.00
08/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	77008	77086	77008	77086	0.00
08/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	163	170	163	170	0.00
08/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10210	10321	10210	10321	0.00
08/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	19655	19694	19655	19694	0.00
08/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4668	4749	4668	4749	0.00
08/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	32600	32608	32600	32608	0.00
08/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1780	1826	1780	1826	0.00
08/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	48634	48608	48634	48608	0.00
08/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	28	30	28	30	0.00
08/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	106374	106304	106374	106304	0.00
08/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	139	146	139	146	0.00
08/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	86188	86123	86188	86123	0.00
08/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	555	576	555	576	0.00
08/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	66777	66726	66777	66726	0.00
08/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	79431	79379	79431	79379	0.00
08/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1147	1166	1147	1166	0.00
08/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	82418	82183	82418	82183	0.00
08/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2864	2910	2864	2910	0.00
08/11/2006	R204 On 01-February-07			Bond Future	7.8700	7.8640	102.0477	102.0554	0.00
08/11/2006	R204 On 03-May-07			Bond Future	7.8300	7.8330	104.2778	104.2778	0.00
08/11/2006	R204 On 02-August-07			Bond Future	7.8000	7.8050	102.4877	102.4651	0.00
08/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15469	15616	15469	15616	0.00
08/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	24353	24423	24353	24423	0.00
08/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	61645	61717	61645	61717	0.00
08/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	12577	12650	12577	12650	0.00
08/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	68358	68257	68358	68257	0.00
08/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	17599	17724	17599	17724	0.00
08/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25506	25666	25506	25666	0.00
08/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	15209	15292	15209	15292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	37987	38144	37987	38144	0.00
08/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	8988	9068	8988	9068	0.00
08/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52271	52414	52271	52414	0.00
08/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5038	5105	5038	5105	0.00
08/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	58370	58506	58370	58506	0.00
08/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	3971	4031	3971	4031	0.00
08/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	55301	55441	55301	55441	0.00
08/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	4476	4539	4476	4539	0.00
08/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	67763	67890	67763	67890	0.00
08/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2750	2800	2750	2800	0.00
08/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	72244	72307	72244	72307	0.00
08/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	9087	9150	9087	9150	0.00
08/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	78298	78179	78298	78179	0.00
08/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	13621	13729	13621	13729	0.00
08/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	74985	75046	74985	75046	0.00
08/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	8348	8409	8348	8409	0.00
08/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	80861	80739	80861	80739	0.00
08/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	12748	12851	12748	12851	0.00
08/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	77758	77816	77758	77816	0.00
08/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	7660	7718	7660	7718	0.00
08/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	83453	83327	83453	83327	0.00
08/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	11919	12018	11919	12018	0.00
08/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	61473	61606	61473	61606	0.00
08/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	3518	3574	3518	3574	0.00
08/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	83861	83973	83861	83973	0.00
08/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1509	1545	1509	1545	0.00
08/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8692	8813	8692	8813	0.00
08/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	37253	37297	37253	37297	0.00
08/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4382	4469	4382	4469	0.00
08/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	53128	53137	53128	53137	0.00
08/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1961	2014	1961	2014	0.00
08/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	71415	71392	71415	71392	0.00
08/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	265	277	265	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	112769	112705	112769	112705	0.00
08/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	772	800	772	800	0.00
08/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	91474	91425	91474	91425	0.00
08/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	89129	89177	89129	89177	0.00
08/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	5352	5400	5352	5400	0.00
08/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	94079	93937	94079	93937	0.00
08/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	9028	9111	9028	9111	0.00
08/11/2006	R207 On 01-February-07			Bond Future	7.8000	7.8080	95.9706	95.9393	0.00
08/11/2006	R207 On 03-May-07			Bond Future	7.7700	7.7800	98.0676	98.0211	0.00
08/11/2006	R207 On 02-August-07			Bond Future	7.7500	7.7530	96.5383	96.4768	0.00
08/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13809	13756	13809	13756	0.00
08/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	18040	18300	18040	18300	0.00
08/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	59258	58910	59258	58910	0.00
08/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	5121	5238	5121	5238	0.00
08/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	63812	63357	63812	63357	0.00
08/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	8041	8200	8041	8200	0.00
08/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24400	24281	24400	24281	0.00
08/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	9251	9444	9251	9444	0.00
08/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	38100	37909	38100	37909	0.00
08/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	4095	4216	4095	4216	0.00
08/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	50625	50385	50625	50385	0.00
08/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1901	1974	1901	1974	0.00
08/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	57208	56949	57208	56949	0.00
08/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	1245	1298	1245	1298	0.00
08/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	53897	53647	53897	53647	0.00
08/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	1544	1606	1544	1606	0.00
08/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	63917	63643	63917	63643	0.00
08/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	793	831	793	831	0.00
08/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	71371	70986	71371	70986	0.00
08/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	3048	3129	3048	3129	0.00
08/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	75199	74704	75199	74704	0.00
08/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	5386	5506	5386	5506	0.00
08/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	70699	70413	70699	70413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	491	517	491	517	0.00
08/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	74480	74087	74480	74087	0.00
08/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	2658	2731	2658	2731	0.00
08/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	78127	77623	78127	77623	0.00
08/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	4850	4960	4850	4960	0.00
08/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	77613	77214	77613	77214	0.00
08/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	2311	2376	2311	2376	0.00
08/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	81082	80569	81082	80569	0.00
08/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	4359	4461	4359	4461	0.00
08/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	60550	60284	60550	60284	0.00
08/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	997	1042	997	1042	0.00
08/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6738	6729	6738	6729	0.00
08/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	30891	31194	30891	31194	0.00
08/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2772	2780	2772	2780	0.00
08/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	47403	47724	47403	47724	0.00
08/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	942	951	942	951	0.00
08/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	66628	66949	66628	66949	0.00
08/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	260	265	260	265	0.00
08/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	87593	87910	87593	87910	0.00
08/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	87716	87413	87716	87413	0.00
08/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	131	140	131	140	0.00
08/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	57	59	57	59	0.00
08/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	109650	109964	109650	109964	0.00
08/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	90322	89899	90322	89899	0.00
08/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1282	1323	1282	1323	0.00
08/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	93118	92576	93118	92576	0.00
08/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2789	2862	2789	2862	0.00
08/11/2006	TRT1 On 01-February-07			Index Future	245.5000	245.7640	245.5040	245.7640	500.00
08/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	34275	36066	34275	36066	0.00
08/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	15235	14426	15235	14426	0.00
09/11/2006	CRD1 On 01-February-07			Index Future	107.1300	106.6680	107.1300	106.6680	10.00
09/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	16828	13920	16828	13920	0.00
09/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5528	7240	5528	7240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	GOVI On 01-February-07			jGovi	249.2400	248.4300	249.2410	248.4300	71.00
09/11/2006	GOVI On 03-May-07			jGovi	254.7700	253.9430	254.7690	253.9430	121.00
09/11/2006	GOVI On 02-August-07			jGovi	260.5800	259.7350	260.5800	259.7350	0.00
09/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	192410	184300	192410	184300	0.00
09/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
09/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	197715	189470	197715	189470	0.00
09/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	25	40	25	40	0.00
09/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	201016	192643	201016	192643	0.00
09/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	216	293	216	293	0.00
09/11/2006	J153 On 31-August-10			jSwap	8.7300	8.7450	0.0414	0.0419	0.00
09/11/2006	J157 On 15-September-15			jSwap	8.4300	8.4840	0.0512	0.0479	0.00
09/11/2006	J186 On 21-December-26			jSwap	8.0000	8.0500	0.0506	0.0556	0.00
09/11/2006	J194 On 28-February-08			jSwap	9.0100	8.9810	0.0210	0.0206	0.00
09/11/2006	J201 On 22-December-14			jSwap	8.4200	8.4650	0.0564	0.0591	0.00
09/11/2006	J203 On 15-September-17			jSwap	8.3800	8.4170	0.0625	0.0654	0.00
09/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3140	0.0633	0.0639	0.00
09/11/2006	J207 On 15-January-20			jSwap	8.2900	8.2840	0.0236	0.0232	0.00
09/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
09/11/2006	JFRA On 01-February-07			jFra	9.0900	9.0230	0.0222	0.0220	0.00
09/11/2006	JFRA On 07-February-08			jFra	8.9100	8.8830	0.0217	0.0217	0.00
09/11/2006	JFRA On 03-May-07			jFra	9.1400	9.1020	0.0223	0.0222	0.00
09/11/2006	JFRA On 02-August-07			jFra	9.1000	9.0740	0.0222	0.0221	0.00
09/11/2006	JFRA On 01-November-07			jFra	9.0400	9.0110	0.0237	0.0236	0.00
09/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3891	3724	3891	3724	0.00
09/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	8	11	8	11	0.00
09/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23995	23985	23995	23985	0.00
09/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20549	20607	20549	20607	0.00
09/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4072	3977	4072	3977	0.00
09/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	64	71	64	71	0.00
09/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4069	4009	4069	4009	0.00
09/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	163	172	163	172	0.00
09/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4322	4261	4322	4261	0.00
09/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	288	300	288	300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	JN02 On 01-February-07			jNote	8.9100	8.8940	0.1625	0.1622	0.00
09/11/2006	JN02 On 03-May-07			jNote	8.8300	8.8280	0.1610	0.1611	0.00
09/11/2006	JN02 On 02-August-07			jNote	8.7300	8.7440	0.1593	0.1596	0.00
09/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8812	8699	8812	8699	0.00
09/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10382	10633	10382	10633	0.00
09/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10354	10392	10354	10392	0.00
09/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18053	18092	18053	18092	0.00
09/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12741	12912	12741	12912	0.00
09/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22328	22153	22328	22153	0.00
09/11/2006	JN05 On 01-February-07			jNote	8.5400	8.5550	0.3435	0.3441	0.00
09/11/2006	JN05 On 03-May-07			jNote	8.4900	8.5080	0.3418	0.3426	0.00
09/11/2006	JN05 On 02-August-07			jNote	8.4300	8.4530	0.3400	0.3409	0.00
09/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1434	1542	1434	1542	0.00
09/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	30037	29497	30037	29497	0.00
09/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3683	3888	3683	3888	0.00
09/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34503	33771	34503	33771	0.00
09/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5530	5798	5530	5798	0.00
09/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38786	37946	38786	37946	0.00
09/11/2006	JN10 On 01-February-07			jNote	8.3000	8.3550	0.5568	0.5596	0.00
09/11/2006	JN10 On 03-May-07			jNote	8.2600	8.3180	0.5554	0.5581	0.00
09/11/2006	JN10 On 02-August-07			jNote	8.2200	8.2720	0.5538	0.5561	0.00
09/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	258	396	258	396	0.00
09/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	47365	43598	47365	43598	0.00
09/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1293	1656	1293	1656	0.00
09/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	51051	47415	51051	47415	0.00
09/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2440	2903	2440	2903	0.00
09/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	55141	51848	55141	51848	0.00
09/11/2006	JROD On 31-January-07			jRod	8.6700	8.6810	0.0018	0.0019	0.00
09/11/2006	JROD On 28-February-07			jRod	8.4400	8.4470	0.0023	0.0024	0.00
09/11/2006	JROD On 30-March-07			jRod	8.7000	8.7060	0.0036	0.0036	0.00
09/11/2006	JROD On 30-April-07			jRod	8.9400	8.9410	0.0047	0.0047	0.00
09/11/2006	JROD On 31-May-07			jRod	8.7100	8.7100	0.0053	0.0054	0.00
09/11/2006	JROD On 30-November-06			jRod	7.9200	7.9250	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
09/11/2006	JROD On 29-December-06			jRod	8.2600	8.2690	0.0008	0.0009	0.00
09/11/2006	OTH1 On 01-February-07			Index Future	246.0600	245.4240	246.0610	245.4240	15.00
09/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	37892	33895	37892	33895	0.00
09/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	13082	15455	13082	15455	0.00
09/11/2006	R153 On 01-February-07			Bond Future	8.1300	8.1900	120.4950	120.2961	77.00
09/11/2006	R153 On 03-May-07			Bond Future	8.1000	8.1600	116.3980	116.2118	0.00
09/11/2006	R153 On 02-August-07			Bond Future	7.9000	7.9830	119.2733	119.0442	0.00
09/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11150	10097	11150	10097	0.00
09/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7177	8113	7177	8113	0.00
09/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20343	19189	20343	19189	0.00
09/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8006	8713	8006	8713	0.00
09/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26682	25211	26682	25211	0.00
09/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9544	10363	9544	10363	0.00
09/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	15442	14173	15442	14173	0.00
09/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4888	5608	4888	5608	0.00
09/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22929	21390	22929	21390	0.00
09/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2592	3042	2592	3042	0.00
09/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17814	16447	17814	16447	0.00
09/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3987	4608	3987	4608	0.00
09/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16613	15294	16613	15294	0.00
09/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4421	5090	4421	5090	0.00
09/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24452	23171	24452	23171	0.00
09/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6010	6590	6010	6590	0.00
09/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30525	28940	30525	28940	0.00
09/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7709	8415	7709	8415	0.00
09/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29889	28189	29889	28189	0.00
09/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1482	1771	1482	1771	0.00
09/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25537	24225	25537	24225	0.00
09/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5575	6125	5575	6125	0.00
09/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26643	25302	26643	25302	0.00
09/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5164	5685	5164	5685	0.00
09/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31524	29912	31524	29912	0.00
09/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7294	7973	7294	7973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32538	30899	32538	30899	0.00
09/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6897	7549	6897	7549	0.00
09/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6809	6047	6809	6047	0.00
09/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11132	12358	11132	12358	0.00
09/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3683	3196	3683	3196	0.00
09/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16378	17879	16378	17879	0.00
09/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1867	1588	1867	1588	0.00
09/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	23011	24721	23011	24721	0.00
09/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	847	706	847	706	0.00
09/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30518	32366	30518	32366	0.00
09/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	341	279	341	279	0.00
09/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38618	40544	38618	40544	0.00
09/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	38	30	38	30	0.00
09/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	55768	57748	55768	57748	0.00
09/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	121	97	121	97	0.00
09/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47085	49049	47085	49049	0.00
09/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	37244	35436	37244	35436	0.00
09/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	839	1019	839	1019	0.00
09/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31270	29820	31270	29820	0.00
09/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3749	4161	3749	4161	0.00
09/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36735	34995	36735	34995	0.00
09/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5471	6022	5471	6022	0.00
09/11/2006	R157 On 01-February-07			Bond Future	7.9300	8.0300	139.6094	138.8625	0.00
09/11/2006	R157 On 03-May-07			Bond Future	7.9100	8.0100	135.6575	134.9279	512.00
09/11/2006	R157 On 02-August-07			Bond Future	7.8000	7.9110	139.0514	138.2778	0.00
09/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	22567	18807	22567	18807	0.00
09/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	17333	21042	17333	21042	0.00
09/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	55503	50413	55503	50413	0.00
09/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	13213	15420	13213	15420	0.00
09/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	66857	61532	66857	61532	0.00
09/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17962	20373	17962	20373	0.00
09/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	34214	29396	34214	29396	0.00
09/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10508	13159	10508	13159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	42248	36879	42248	36879	150.00
09/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7623	9723	7623	9723	0.00
09/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	47936	42242	47936	42242	0.00
09/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	6099	7875	6099	7875	0.00
09/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	50868	45026	50868	45026	0.00
09/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5445	7072	5445	7072	0.00
09/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	56875	50763	56875	50763	0.00
09/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4320	5678	4320	5678	0.00
09/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	65772	60221	65772	60221	0.00
09/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9553	11299	9553	11299	0.00
09/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	76536	70822	76536	70822	0.00
09/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14052	16074	14052	16074	0.00
09/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	18564	15252	18564	15252	250.00
09/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20816	24973	20816	24973	0.00
09/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	114922	107669	114922	107669	0.00
09/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	501	717	501	717	150.00
09/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	53849	47868	53849	47868	0.00
09/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4854	6342	4854	6342	0.00
09/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	63041	56695	63041	56695	0.00
09/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3407	4530	3407	4530	0.00
09/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	68446	62790	68446	62790	0.00
09/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8776	10417	8776	10417	0.00
09/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	79038	73232	79038	73232	0.00
09/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13187	15118	13187	15118	0.00
09/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71158	65400	71158	65400	0.00
09/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	8051	9589	8051	9589	0.00
09/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	72478	65732	72478	65732	0.00
09/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3272	4262	3272	4262	0.00
09/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	78999	72219	78999	72219	0.00
09/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1895	2585	1895	2585	0.00
09/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82352	76224	82352	76224	0.00
09/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5615	6784	5615	6784	0.00
09/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	13369	10730	13369	10730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	26955	31785	26955	31785	0.00
09/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	7376	5716	7376	5716	0.00
09/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	40138	45947	40138	45947	0.00
09/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3658	2731	3658	2731	0.00
09/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55959	62502	55959	62502	0.00
09/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1615	1160	1615	1160	0.00
09/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	73827	80841	73827	80841	0.00
09/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	95292	88233	95292	88233	0.00
09/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1037	1448	1037	1448	0.00
09/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	111657	104429	111657	104429	0.00
09/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	566	807	566	807	0.00
09/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	127926	120596	127926	120596	0.00
09/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	306	445	306	445	0.00
09/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	91984	85755	91984	85755	0.00
09/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9474	10982	9474	10982	0.00
09/11/2006	R186 On 01-February-07			Bond Future	7.5700	7.6860	131.2129	129.7687	2.00
09/11/2006	R186 On 03-May-07			Bond Future	7.5400	7.6560	134.0816	132.6041	0.00
09/11/2006	R186 On 02-August-07			Bond Future	7.5000	7.6280	131.6725	130.1503	0.00
09/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	42064	33698	42064	33698	0.00
09/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	19824	25900	19824	25900	0.00
09/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	100667	89579	100667	89579	0.00
09/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	16364	20052	16364	20052	0.00
09/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	111030	99975	111030	99975	0.00
09/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	23351	27518	23351	27518	0.00
09/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	62952	52509	62952	52509	0.00
09/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	10931	14930	10931	14930	0.00
09/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	81627	69893	81627	69893	0.00
09/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	6536	9245	6536	9245	0.00
09/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	91436	79199	91436	79199	0.00
09/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	5055	7260	5055	7260	0.00
09/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	117891	105950	117891	105950	0.00
09/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	11462	14296	11462	14296	0.00
09/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	111558	98568	111558	98568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	3070	4522	3070	4522	0.00
09/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	127276	115446	127276	115446	0.00
09/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	17611	21003	17611	21003	0.00
09/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	126771	114455	126771	114455	0.00
09/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	9510	11969	9510	11969	0.00
09/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	131440	119431	131440	119431	0.00
09/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	16373	19586	16373	19586	0.00
09/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	135640	123457	135640	123457	0.00
09/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	15208	18248	15208	18248	0.00
09/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	136775	123137	136775	123137	0.00
09/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1516	2320	1516	2320	0.00
09/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	144911	131951	144911	131951	0.00
09/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6433	8249	6433	8249	0.00
09/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	152735	139923	152735	139923	0.00
09/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	11214	13623	11214	13623	0.00
09/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	86475	74473	86475	74473	0.00
09/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	5719	8159	5719	8159	0.00
09/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	25033	19061	25033	19061	0.00
09/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	33666	42136	33666	42136	0.00
09/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13524	9792	13524	9792	0.00
09/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	54168	64878	54168	64878	0.00
09/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	6398	4385	6398	4385	0.00
09/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	80240	92671	80240	92671	0.00
09/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2607	1686	2607	1686	0.00
09/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	110890	124411	110890	124411	0.00
09/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	902	549	902	549	0.00
09/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	144918	159008	144918	159008	0.00
09/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	161862	147857	161862	147857	0.00
09/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	754	1191	754	1191	0.00
09/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	122312	110179	122312	110179	0.00
09/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	10448	13090	10448	13090	0.00
09/11/2006	R194 On 01-February-07			Bond Future	8.6100	8.6190	105.7639	105.7529	0.00
09/11/2006	R194 On 03-May-07			Bond Future	8.5100	8.5310	102.9977	102.9806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R194 On 02-August-07			Bond Future	8.3700	8.4000	105.2197	105.2017	0.00
09/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3413	3374	3413	3374	0.00
09/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2991	3063	2991	3063	0.00
09/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5547	5463	5547	5463	0.00
09/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3672	3759	3672	3759	0.00
09/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6834	6744	6834	6744	0.00
09/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4743	4833	4743	4833	0.00
09/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2626	2595	2626	2595	0.00
09/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3712	3792	3712	3792	0.00
09/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3999	3955	3999	3955	0.00
09/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2573	2640	2573	2640	0.00
09/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6704	6608	6704	6608	0.00
09/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2889	2965	2889	2965	0.00
09/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7454	7359	7454	7359	0.00
09/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4275	4360	4275	4360	0.00
09/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6463	6369	6463	6369	0.00
09/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3035	3113	3035	3113	0.00
09/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6950	6852	6950	6852	0.00
09/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2748	2821	2748	2821	0.00
09/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7776	7678	7776	7678	0.00
09/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4054	4136	4054	4136	0.00
09/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7614	7517	7614	7517	0.00
09/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4163	4247	4163	4247	0.00
09/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7981	7874	7981	7874	0.00
09/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2233	2297	2233	2297	0.00
09/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3700	3659	3700	3659	0.00
09/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2776	2845	2776	2845	0.00
09/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1572	1553	1572	1553	0.00
09/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5180	5271	5180	5271	0.00
09/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	838	828	838	828	0.00
09/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6976	7077	6976	7077	0.00
09/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	387	382	387	382	0.00
09/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9065	9171	9065	9171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	177	176	177	176	0.00
09/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11405	11514	11405	11514	0.00
09/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	73	73	73	73	0.00
09/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13861	13971	13861	13971	0.00
09/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	27	27	27	27	0.00
09/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16383	16494	16383	16494	0.00
09/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	9	9	9	9	0.00
09/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18943	19054	18943	19054	0.00
09/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
09/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26727	26838	26727	26838	0.00
09/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
09/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24121	24231	24121	24231	0.00
09/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
09/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21525	21636	21525	21636	0.00
09/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8443	8339	8443	8339	0.00
09/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3635	3712	3635	3712	0.00
09/11/2006	R201 On 01-February-07			Bond Future	7.8800	7.9740	106.1691	105.5861	0.00
09/11/2006	R201 On 03-May-07			Bond Future	7.8300	7.9350	108.4962	107.8964	0.00
09/11/2006	R201 On 02-August-07			Bond Future	7.7900	7.8990	106.4154	105.7949	0.00
09/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19353	16219	19353	16219	0.00
09/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11983	14679	11983	14679	0.00
09/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47851	43539	47851	43539	0.00
09/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9711	11396	9711	11396	0.00
09/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	53136	48819	53136	48819	0.00
09/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13534	15422	13534	15422	0.00
09/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	29099	25142	29099	25142	0.00
09/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7068	8941	7068	8941	0.00
09/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	40366	35746	40366	35746	0.00
09/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3936	5147	3936	5147	0.00
09/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	47661	42735	47661	42735	0.00
09/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2716	3620	2716	3620	0.00
09/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56228	51558	56228	51558	0.00
09/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7012	8340	7012	8340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	60918	56286	60918	56286	0.00
09/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10502	12075	10502	12075	0.00
09/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	42763	38034	42763	38034	0.00
09/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3484	4585	3484	4585	0.00
09/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	45196	40365	45196	40365	0.00
09/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	3079	4078	3079	4078	0.00
09/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	52674	47579	52674	47579	0.00
09/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2102	2838	2102	2838	0.00
09/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58401	53650	58401	53650	0.00
09/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6440	7687	6440	7687	0.00
09/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	62931	58224	62931	58224	0.00
09/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9834	11333	9834	11333	0.00
09/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	60603	55773	60603	55773	0.00
09/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5906	7075	5906	7075	0.00
09/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	64968	60189	64968	60189	0.00
09/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9200	10627	9200	10627	0.00
09/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	65594	60200	65594	60200	0.00
09/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1132	1568	1132	1568	0.00
09/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	69659	64547	69659	64547	0.00
09/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4117	5003	4117	5003	0.00
09/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	11630	9394	11630	9394	0.00
09/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19188	22782	19188	22782	0.00
09/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	6468	5044	6468	5044	0.00
09/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	29226	33632	29226	33632	0.00
09/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3229	2425	3229	2425	0.00
09/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	41466	46492	41466	46492	0.00
09/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1432	1034	1432	1034	0.00
09/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	55432	60865	55432	60865	0.00
09/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	560	388	560	388	0.00
09/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	70612	76271	70612	76271	0.00
09/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	78707	73127	78707	73127	0.00
09/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	600	852	600	852	0.00
09/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	73344	68298	73344	68298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6982	8141	6982	8141	0.00
09/11/2006	R203 On 01-February-07			Bond Future	7.7800	7.8800	106.6424	105.8950	0.00
09/11/2006	R203 On 03-May-07			Bond Future	7.7400	7.8440	104.8034	104.0365	0.00
09/11/2006	R203 On 02-August-07			Bond Future	7.7000	7.8090	107.0590	106.2808	0.00
09/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	23752	19041	23752	19041	0.00
09/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7660	10423	7660	10423	0.00
09/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	56764	50325	56764	50325	0.00
09/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3670	4900	3670	4900	0.00
09/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	61545	55348	61545	55348	0.00
09/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6588	8173	6588	8173	0.00
09/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	36992	31035	36992	31035	0.00
09/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3250	4767	3250	4767	0.00
09/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	52151	45367	52151	45367	0.00
09/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1161	1851	1161	1851	0.00
09/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	58509	51512	58509	51512	0.00
09/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	731	1208	731	1208	0.00
09/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	55316	48418	55316	48418	0.00
09/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	925	1500	925	1500	0.00
09/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	68484	61600	68484	61600	0.00
09/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2068	2854	2068	2854	0.00
09/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	68190	60974	68190	60974	0.00
09/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	345	603	345	603	0.00
09/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	72428	65800	72428	65800	0.00
09/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4348	5501	4348	5501	0.00
09/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	71486	64512	71486	64512	0.00
09/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1777	2472	1777	2472	0.00
09/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	75224	68502	75224	68502	0.00
09/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3899	4958	3899	4958	0.00
09/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	74508	67452	74508	67452	0.00
09/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1521	2135	1521	2135	0.00
09/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	78046	71235	78046	71235	0.00
09/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3490	4460	3490	4460	0.00
09/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	61723	54640	61723	54640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	574	965	574	965	0.00
09/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	84403	77008	84403	77008	0.00
09/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	85	163	85	163	0.00
09/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	13445	10210	13445	10210	0.00
09/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15417	19655	15417	19655	0.00
09/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	6538	4668	6538	4668	0.00
09/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26996	32600	26996	32600	0.00
09/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	2666	1780	2666	1780	0.00
09/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	42046	48634	42046	48634	0.00
09/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	52	28	52	28	0.00
09/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	98924	106374	98924	106374	0.00
09/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	241	139	241	139	0.00
09/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	78816	86188	78816	86188	0.00
09/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	893	555	893	555	0.00
09/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	59641	66777	59641	66777	0.00
09/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	86743	79431	86743	79431	0.00
09/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	789	1147	789	1147	0.00
09/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	89531	82418	89531	82418	0.00
09/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2195	2864	2195	2864	0.00
09/11/2006	R204 On 01-February-07			Bond Future	7.7600	7.8650	102.8818	102.0477	0.00
09/11/2006	R204 On 03-May-07			Bond Future	7.7200	7.8330	105.1343	104.2778	0.00
09/11/2006	R204 On 02-August-07			Bond Future	7.6900	7.8020	103.3579	102.4877	0.00
09/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	19285	15469	19285	15469	0.00
09/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	19829	24353	19829	24353	0.00
09/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	68121	61645	68121	61645	0.00
09/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10489	12577	10489	12577	0.00
09/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	74700	68358	74700	68358	0.00
09/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15239	17599	15239	17599	0.00
09/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	30591	25506	30591	25506	0.00
09/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11953	15209	11953	15209	0.00
09/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	44154	37987	44154	37987	0.00
09/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6815	8988	6815	8988	0.00
09/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	59258	52271	59258	52271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3684	5038	3684	5038	0.00
09/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	65605	58370	65605	58370	0.00
09/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2866	3971	2866	3971	0.00
09/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	62417	55301	62417	55301	0.00
09/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3252	4476	3252	4476	0.00
09/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	75300	67763	75300	67763	0.00
09/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1946	2750	1946	2750	0.00
09/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	79187	72244	79187	72244	0.00
09/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7465	9087	7465	9087	0.00
09/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	85057	78298	85057	78298	0.00
09/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11679	13621	11679	13621	0.00
09/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	82033	74985	82033	74985	0.00
09/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6832	8348	6832	8348	0.00
09/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	87718	80861	87718	80861	0.00
09/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10903	12748	10903	12748	0.00
09/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	84908	77758	84908	77758	0.00
09/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6245	7660	6245	7660	0.00
09/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	90404	83453	90404	83453	0.00
09/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10168	11919	10168	11919	0.00
09/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	68817	61473	68817	61473	0.00
09/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2522	3518	2522	3518	0.00
09/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	91732	83861	91732	83861	0.00
09/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1040	1509	1040	1509	0.00
09/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	11257	8692	11257	8692	0.00
09/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	31477	37253	31477	37253	0.00
09/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	5914	4382	5914	4382	0.00
09/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	46319	53128	46319	53128	0.00
09/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2764	1961	2764	1961	0.00
09/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63878	71415	63878	71415	0.00
09/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	409	265	409	265	0.00
09/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	104573	112769	104573	112769	0.00
09/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1138	772	1138	772	0.00
09/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	83500	91474	83500	91474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	96636	89129	96636	89129	0.00
09/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4295	5352	4295	5352	0.00
09/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	101376	94079	101376	94079	0.00
09/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7623	9028	7623	9028	0.00
09/11/2006	R207 On 01-February-07			Bond Future	7.6900	7.8040	96.8589	95.9706	0.00
09/11/2006	R207 On 03-May-07			Bond Future	7.6600	7.7740	98.9805	98.0676	0.00
09/11/2006	R207 On 02-August-07			Bond Future	7.6300	7.7450	97.4667	96.5383	0.00
09/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	18249	13809	18249	13809	0.00
09/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	13597	18040	13597	18040	0.00
09/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	67038	59258	67038	59258	0.00
09/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3773	5121	3773	5121	0.00
09/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	71391	63812	71391	63812	0.00
09/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6336	8041	6336	8041	0.00
09/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	30518	24400	30518	24400	0.00
09/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6486	9251	6486	9251	0.00
09/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	45534	38100	45534	38100	0.00
09/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2645	4095	2645	4095	0.00
09/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	58750	50625	58750	50625	0.00
09/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1143	1901	1143	1901	0.00
09/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	65568	57208	65568	57208	0.00
09/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	721	1245	721	1245	0.00
09/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	62148	53897	62148	53897	0.00
09/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	911	1544	911	1544	0.00
09/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	72450	63917	72450	63917	0.00
09/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	442	793	442	793	0.00
09/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	79626	71371	79626	71371	0.00
09/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2174	3048	2174	3048	0.00
09/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	83253	75199	83253	75199	0.00
09/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4156	5386	4156	5386	0.00
09/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	79355	70699	79355	70699	0.00
09/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	263	491	263	491	0.00
09/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	82831	74480	82831	74480	0.00
09/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1880	2658	1880	2658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	86283	78127	86283	78127	0.00
09/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3722	4850	3722	4850	0.00
09/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	86052	77613	86052	77613	0.00
09/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1621	2311	1621	2311	0.00
09/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	89334	81082	89334	81082	0.00
09/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3327	4359	3327	4359	0.00
09/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	69003	60550	69003	60550	0.00
09/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	566	997	566	997	0.00
09/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	9489	6738	9489	6738	0.00
09/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	24759	30891	24759	30891	0.00
09/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	4188	2772	4188	2772	0.00
09/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	39937	47403	39937	47403	0.00
09/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1535	942	1535	942	0.00
09/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	58338	66628	58338	66628	0.00
09/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	459	260	459	260	0.00
09/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	78908	87593	78908	87593	0.00
09/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	96532	87716	96532	87716	0.00
09/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	63	131	63	131	0.00
09/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	110	57	110	57	0.00
09/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	100819	109650	100819	109650	0.00
09/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	99038	90322	99038	90322	0.00
09/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	869	1282	869	1282	0.00
09/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	101695	93118	101695	93118	0.00
09/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2082	2789	2082	2789	0.00
09/11/2006	TRT1 On 01-February-07			Index Future	246.3000	245.5040	246.3030	245.5040	500.00
09/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	39392	34275	39392	34275	0.00
09/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	12362	15235	12362	15235	0.00
10/11/2006	CRD1 On 01-February-07			Index Future	107.2400	107.1300	107.2400	107.1300	10.00
10/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	17525	16828	17525	16828	0.00
10/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5125	5528	5125	5528	0.00
10/11/2006	GOVI On 01-February-07			jGovi	249.6900	249.2410	249.6850	249.2410	71.00
10/11/2006	GOVI On 03-May-07			jGovi	255.2200	254.7690	255.2230	254.7690	121.00
10/11/2006	GOVI On 02-August-07			jGovi	261.0400	260.5800	261.0420	260.5800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	196850	192410	196850	192410	0.00
10/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
10/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	202249	197715	202249	197715	0.00
10/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	19	25	19	25	0.00
10/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	205601	201016	205601	201016	0.00
10/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	181	216	181	216	0.00
10/11/2006	J153 On 31-August-10			jSwap	8.7100	8.7320	0.0408	0.0414	0.00
10/11/2006	J157 On 15-September-15			jSwap	8.4100	8.4330	0.0527	0.0512	0.00
10/11/2006	J186 On 21-December-26			jSwap	7.9500	7.9990	0.0460	0.0506	0.00
10/11/2006	J194 On 28-February-08			jSwap	8.9800	9.0100	0.0206	0.0210	0.00
10/11/2006	J201 On 22-December-14			jSwap	8.4000	8.4210	0.0553	0.0564	0.00
10/11/2006	J203 On 15-September-17			jSwap	8.3300	8.3750	0.0596	0.0625	0.00
10/11/2006	J204 On 21-December-18			jSwap	8.2600	8.3050	0.0598	0.0633	0.00
10/11/2006	J207 On 15-January-20			jSwap	8.2400	8.2880	0.0197	0.0236	0.00
10/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
10/11/2006	JFRA On 01-February-07			jFra	9.0600	9.0930	0.0221	0.0222	0.00
10/11/2006	JFRA On 07-February-08			jFra	8.8700	8.9110	0.0216	0.0217	0.00
10/11/2006	JFRA On 03-May-07			jFra	9.0900	9.1440	0.0222	0.0223	0.00
10/11/2006	JFRA On 02-August-07			jFra	9.0400	9.1020	0.0221	0.0222	0.00
10/11/2006	JFRA On 01-November-07			jFra	9.0200	9.0390	0.0236	0.0237	0.00
10/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3800	3891	3800	3891	0.00
10/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	9	8	9	8	0.00
10/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23923	23995	23923	23995	0.00
10/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20570	20549	20570	20549	0.00
10/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3950	4072	3950	4072	0.00
10/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	71	64	71	64	0.00
10/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3940	4069	3940	4069	0.00
10/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	178	163	178	163	0.00
10/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4272	4322	4272	4322	0.00
10/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	295	288	295	288	0.00
10/11/2006	JN02 On 01-February-07			jNote	8.8800	8.9140	0.1619	0.1625	0.00
10/11/2006	JN02 On 03-May-07			jNote	8.8000	8.8280	0.1605	0.1610	0.00
10/11/2006	JN02 On 02-August-07			jNote	8.7100	8.7250	0.1590	0.1593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8459	8812	8459	8812	0.00
10/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10667	10382	10667	10382	0.00
10/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10101	10354	10101	10354	0.00
10/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18332	18053	18332	18053	0.00
10/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12583	12741	12583	12741	0.00
10/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22484	22328	22484	22328	0.00
10/11/2006	JN05 On 01-February-07			jNote	8.5100	8.5390	0.3426	0.3435	0.00
10/11/2006	JN05 On 03-May-07			jNote	8.4600	8.4850	0.3410	0.3418	0.00
10/11/2006	JN05 On 02-August-07			jNote	8.4100	8.4260	0.3394	0.3400	0.00
10/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1277	1434	1277	1434	0.00
10/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	31027	30037	31027	30037	0.00
10/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3469	3683	3469	3683	0.00
10/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	35318	34503	35318	34503	0.00
10/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5331	5530	5331	5530	0.00
10/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	39413	38786	39413	38786	0.00
10/11/2006	JN10 On 01-February-07			jNote	8.2600	8.2980	0.5549	0.5568	0.00
10/11/2006	JN10 On 03-May-07			jNote	8.2200	8.2600	0.5533	0.5554	0.00
10/11/2006	JN10 On 02-August-07			jNote	8.1800	8.2180	0.5516	0.5538	0.00
10/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	189	258	189	258	0.00
10/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	49904	47365	49904	47365	0.00
10/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1076	1293	1076	1293	0.00
10/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	53652	51051	53652	51051	0.00
10/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2123	2440	2123	2440	0.00
10/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	57719	55141	57719	55141	0.00
10/11/2006	JROD On 31-January-07			jRod	8.6500	8.6700	0.0022	0.0018	0.00
10/11/2006	JROD On 28-February-07			jRod	8.4300	8.4410	0.0027	0.0023	0.00
10/11/2006	JROD On 30-March-07			jRod	8.6900	8.7000	0.0040	0.0036	0.00
10/11/2006	JROD On 30-April-07			jRod	8.9300	8.9350	0.0051	0.0047	0.00
10/11/2006	JROD On 31-May-07			jRod	8.7100	8.7050	0.0057	0.0053	0.00
10/11/2006	JROD On 30-November-06			jRod	7.9100	7.9200	0.0004	0.0000	0.00
10/11/2006	JROD On 29-December-06			jRod	8.2400	8.2600	0.0012	0.0008	0.00
10/11/2006	OTH1 On 01-February-07			Index Future	246.3700	246.0610	246.3680	246.0610	15.00
10/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	39847	37892	39847	37892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11967	13082	11967	13082	0.00
10/11/2006	R153 On 01-February-07			Bond Future	8.1300	8.1300	120.4950	120.4950	77.00
10/11/2006	R153 On 03-May-07			Bond Future	8.1000	8.1000	116.3980	116.3980	0.00
10/11/2006	R153 On 02-August-07			Bond Future	7.9100	7.9040	119.2472	119.2733	0.00
10/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11097	11150	11097	11150	0.00
10/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7124	7177	7124	7177	0.00
10/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20308	20343	20308	20343	0.00
10/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7971	8006	7971	8006	0.00
10/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26480	26682	26480	26682	0.00
10/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9602	9544	9602	9544	0.00
10/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	15393	15442	15393	15442	0.00
10/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4839	4888	4839	4888	0.00
10/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22890	22929	22890	22929	0.00
10/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2553	2592	2553	2592	0.00
10/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17767	17814	17767	17814	0.00
10/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3941	3987	3941	3987	0.00
10/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16564	16613	16564	16613	0.00
10/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4373	4421	4373	4421	0.00
10/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24420	24452	24420	24452	0.00
10/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5977	6010	5977	6010	0.00
10/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30312	30525	30312	30525	0.00
10/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7757	7709	7757	7709	0.00
10/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29860	29889	29860	29889	0.00
10/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1452	1482	1452	1482	0.00
10/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25505	25537	25505	25537	0.00
10/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5543	5575	5543	5575	0.00
10/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26612	26643	26612	26643	0.00
10/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5133	5164	5133	5164	0.00
10/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31308	31524	31308	31524	0.00
10/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7340	7294	7340	7294	0.00
10/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32320	32538	32320	32538	0.00
10/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6940	6897	6940	6897	0.00
10/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6757	6809	6757	6809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11080	11132	11080	11132	0.00
10/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3640	3683	3640	3683	0.00
10/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16335	16378	16335	16378	0.00
10/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1835	1867	1835	1867	0.00
10/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22979	23011	22979	23011	0.00
10/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	827	847	827	847	0.00
10/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30498	30518	30498	30518	0.00
10/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	330	341	330	341	0.00
10/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38608	38618	38608	38618	0.00
10/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	36	38	36	38	0.00
10/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	55766	55768	55766	55768	0.00
10/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	116	121	116	121	0.00
10/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47080	47085	47080	47085	0.00
10/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	37223	37244	37223	37244	0.00
10/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	818	839	818	839	0.00
10/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31243	31270	31243	31270	0.00
10/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3722	3749	3722	3749	0.00
10/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36508	36735	36508	36735	0.00
10/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5506	5471	5506	5471	0.00
10/11/2006	R157 On 01-February-07			Bond Future	7.9200	7.9300	139.6844	139.6094	0.00
10/11/2006	R157 On 03-May-07			Bond Future	7.9000	7.9100	135.7308	135.6575	512.00
10/11/2006	R157 On 02-August-07			Bond Future	7.7900	7.8030	139.1234	139.0514	0.00
10/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	18815	18564	18815	18564	250.00
10/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20317	20816	20317	20816	0.00
10/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	55963	55503	55963	55503	0.00
10/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12941	13213	12941	13213	0.00
10/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	67308	66857	67308	66857	0.00
10/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17694	17962	17694	17962	0.00
10/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	22864	22567	22864	22567	0.00
10/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16879	17333	16879	17333	0.00
10/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	34624	34214	34624	34214	0.00
10/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10168	10508	10168	10508	0.00
10/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	42721	42248	42721	42248	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
10/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7346	7623	7346	7623	0.00
10/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	48448	47936	48448	47936	0.00
10/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5861	6099	5861	6099	0.00
10/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	51397	50868	51397	50868	0.00
10/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5225	5445	5225	5445	0.00
10/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	57437	56875	57437	56875	0.00
10/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4132	4320	4132	4320	0.00
10/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	66284	65772	66284	65772	0.00
10/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9333	9553	9333	9553	0.00
10/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	77027	76536	77027	76536	0.00
10/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13824	14052	13824	14052	0.00
10/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	115637	114922	115637	114922	0.00
10/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	466	501	466	501	150.00
10/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	54396	53849	54396	53849	0.00
10/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4650	4854	4650	4854	0.00
10/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	63633	63041	63633	63041	0.00
10/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3249	3407	3249	3407	0.00
10/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	68971	68446	68971	68446	0.00
10/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8569	8776	8569	8776	0.00
10/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	79539	79038	79539	79038	0.00
10/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12969	13187	12969	13187	0.00
10/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71696	71158	71696	71158	0.00
10/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7856	8051	7856	8051	0.00
10/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	73097	72478	73097	72478	0.00
10/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3171	3272	3171	3272	0.00
10/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	79648	78999	79648	78999	0.00
10/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1794	1895	1794	1895	0.00
10/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82933	82352	82933	82352	0.00
10/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5464	5615	5464	5615	0.00
10/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	13557	13369	13557	13369	0.00
10/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	26393	26955	26393	26955	0.00
10/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	7477	7376	7477	7376	0.00
10/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	39489	40138	39489	40138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3703	3658	3703	3658	0.00
10/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55254	55959	55254	55959	0.00
10/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1630	1615	1630	1615	0.00
10/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	73092	73827	73092	73827	0.00
10/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	95979	95292	95979	95292	0.00
10/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	975	1037	975	1037	0.00
10/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	112369	111657	112369	111657	0.00
10/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	528	566	528	566	0.00
10/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	128654	127926	128654	127926	0.00
10/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	283	306	283	306	0.00
10/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	92529	91984	92529	91984	0.00
10/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9301	9474	9301	9474	0.00
10/11/2006	R186 On 01-February-07			Bond Future	7.5500	7.5690	131.3999	131.2129	2.00
10/11/2006	R186 On 03-May-07			Bond Future	7.5200	7.5360	134.2556	134.0816	0.00
10/11/2006	R186 On 02-August-07			Bond Future	7.4900	7.5040	131.8088	131.6725	0.00
10/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	25737	25033	25737	25033	0.00
10/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	32500	33666	32500	33666	0.00
10/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	101919	100667	101919	100667	0.00
10/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	15877	16364	15877	16364	0.00
10/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	111966	111030	111966	111030	0.00
10/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	22924	23351	22924	23351	0.00
10/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	43080	42064	43080	42064	0.00
10/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	18971	19824	18971	19824	0.00
10/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	64248	62952	64248	62952	0.00
10/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	10358	10931	10358	10931	0.00
10/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	83103	81627	83103	81627	0.00
10/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	6143	6536	6143	6536	0.00
10/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	92982	91436	92982	91436	0.00
10/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	4731	5055	4731	5055	0.00
10/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	119253	117891	119253	117891	0.00
10/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	11084	11462	11084	11462	0.00
10/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	113210	111558	113210	111558	0.00
10/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	2853	3070	2853	3070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	128288	127276	128288	127276	0.00
10/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	17259	17611	17259	17611	0.00
10/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	128182	126771	128182	126771	0.00
10/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	9181	9510	9181	9510	0.00
10/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	132470	131440	132470	131440	0.00
10/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	16039	16373	16039	16373	0.00
10/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	136686	135640	136686	135640	0.00
10/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	14891	15208	14891	15208	0.00
10/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138522	136775	138522	136775	0.00
10/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1394	1516	1394	1516	0.00
10/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	146406	144911	146406	144911	0.00
10/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6188	6433	6188	6433	0.00
10/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	153845	152735	153845	152735	0.00
10/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	10961	11214	10961	11214	0.00
10/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	87989	86475	87989	86475	0.00
10/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	5363	5719	5363	5719	0.00
10/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13941	13524	13941	13524	0.00
10/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	52716	54168	52716	54168	0.00
10/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	6607	6398	6607	6398	0.00
10/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	78581	80240	78581	80240	0.00
10/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2694	2607	2694	2607	0.00
10/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	109108	110890	109108	110890	0.00
10/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	931	902	931	902	0.00
10/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	143078	144918	143078	144918	0.00
10/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	163663	161862	163663	161862	0.00
10/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	686	754	686	754	0.00
10/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	123699	122312	123699	122312	0.00
10/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	10095	10448	10095	10448	0.00
10/11/2006	R194 On 01-February-07			Bond Future	8.5200	8.6080	105.8504	105.7639	0.00
10/11/2006	R194 On 03-May-07			Bond Future	8.4200	8.5090	103.0671	102.9977	0.00
10/11/2006	R194 On 02-August-07			Bond Future	8.2700	8.3670	105.2706	105.2197	0.00
10/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3865	3413	3865	3413	0.00
10/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2578	2991	2578	2991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5937	5547	5937	5547	0.00
10/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3367	3672	3367	3672	0.00
10/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7112	6834	7112	6834	0.00
10/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4512	4743	4512	4743	0.00
10/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3012	2626	3012	2626	0.00
10/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3234	3712	3234	3712	0.00
10/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4493	3999	4493	3999	0.00
10/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2202	2573	2202	2573	0.00
10/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	7139	6704	7139	6704	0.00
10/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2630	2889	2630	2889	0.00
10/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7748	7454	7748	7454	0.00
10/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4060	4275	4060	4275	0.00
10/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6889	6463	6889	6463	0.00
10/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2767	3035	2767	3035	0.00
10/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7394	6950	7394	6950	0.00
10/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2498	2748	2498	2748	0.00
10/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8077	7776	8077	7776	0.00
10/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3846	4054	3846	4054	0.00
10/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7912	7614	7912	7614	0.00
10/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3952	4163	3952	4163	0.00
10/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8460	7981	8460	7981	0.00
10/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2017	2233	2017	2233	0.00
10/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4173	3700	4173	3700	0.00
10/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2384	2776	2384	2776	0.00
10/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1849	1572	1849	1572	0.00
10/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4592	5180	4592	5180	0.00
10/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1015	838	1015	838	0.00
10/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6289	6976	6289	6976	0.00
10/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	485	387	485	387	0.00
10/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8299	9065	8299	9065	0.00
10/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	228	177	228	177	0.00
10/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10591	11405	10591	11405	0.00
10/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	97	73	97	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
10/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13019	13861	13019	13861	0.00
10/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	37	27	37	27	0.00
10/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15528	16383	15528	16383	0.00
10/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	13	9	13	9	0.00
10/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18082	18943	18082	18943	0.00
10/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
10/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	25863	26727	25863	26727	0.00
10/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
10/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23256	24121	23256	24121	0.00
10/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	4	3	4	3	0.00
10/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	20661	21525	20661	21525	0.00
10/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8759	8443	8759	8443	0.00
10/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3442	3635	3442	3635	0.00
10/11/2006	R201 On 01-February-07			Bond Future	7.8600	7.8760	106.2587	106.1691	0.00
10/11/2006	R201 On 03-May-07			Bond Future	7.8200	7.8320	108.5722	108.4962	0.00
10/11/2006	R201 On 02-August-07			Bond Future	7.7800	7.7900	106.4669	106.4154	0.00
10/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19790	19353	19790	19353	0.00
10/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11523	11983	11523	11983	0.00
10/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	48363	47851	48363	47851	0.00
10/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9463	9711	9463	9711	0.00
10/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	53459	53136	53459	53136	0.00
10/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13342	13534	13342	13534	0.00
10/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	29667	29099	29667	29099	0.00
10/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6740	7068	6740	7068	0.00
10/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	41045	40366	41045	40366	0.00
10/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3719	3936	3719	3936	0.00
10/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	48393	47661	48393	47661	0.00
10/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2551	2716	2551	2716	0.00
10/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56790	56228	56790	56228	0.00
10/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6813	7012	6813	7012	0.00
10/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	61270	60918	61270	60918	0.00
10/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10340	10502	10340	10502	0.00
10/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	43461	42763	43461	42763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3286	3484	3286	3484	0.00
10/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	45912	45196	45912	45196	0.00
10/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2898	3079	2898	3079	0.00
10/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	53435	52674	53435	52674	0.00
10/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1967	2102	1967	2102	0.00
10/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58974	58401	58974	58401	0.00
10/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6253	6440	6253	6440	0.00
10/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	63290	62931	63290	62931	0.00
10/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9679	9834	9679	9834	0.00
10/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	61187	60603	61187	60603	0.00
10/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5731	5906	5731	5906	0.00
10/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	65334	64968	65334	64968	0.00
10/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9052	9200	9052	9200	0.00
10/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	66408	65594	66408	65594	0.00
10/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1050	1132	1050	1132	0.00
10/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	70285	69659	70285	69659	0.00
10/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3982	4117	3982	4117	0.00
10/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	11929	11630	11929	11630	0.00
10/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18590	19188	18590	19188	0.00
10/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	6647	6468	6647	6468	0.00
10/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	28509	29226	28509	29226	0.00
10/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3322	3229	3322	3229	0.00
10/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	40663	41466	40663	41466	0.00
10/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1474	1432	1474	1432	0.00
10/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	54577	55432	54577	55432	0.00
10/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	575	560	575	560	0.00
10/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	69732	70612	69732	70612	0.00
10/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	79554	78707	79554	78707	0.00
10/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	552	600	552	600	0.00
10/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	73737	73344	73737	73344	0.00
10/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6860	6982	6860	6982	0.00
10/11/2006	R203 On 01-February-07			Bond Future	7.7700	7.7770	106.7153	106.6424	0.00
10/11/2006	R203 On 03-May-07			Bond Future	7.7300	7.7370	104.8538	104.8034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R203 On 02-August-07			Bond Future	7.6900	7.6990	107.1016	107.0590	0.00
10/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	13716	13445	13716	13445	0.00
10/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	14958	15417	14958	15417	0.00
10/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	57167	56764	57167	56764	0.00
10/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3569	3670	3569	3670	0.00
10/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	61862	61545	61862	61545	0.00
10/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6478	6588	6478	6588	0.00
10/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	24174	23752	24174	23752	0.00
10/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7352	7660	7352	7660	0.00
10/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	37549	36992	37549	36992	0.00
10/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3078	3250	3078	3250	0.00
10/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	52800	52151	52800	52151	0.00
10/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1081	1161	1081	1161	0.00
10/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	59184	58509	59184	58509	0.00
10/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	676	731	676	731	0.00
10/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	55979	55316	55979	55316	0.00
10/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	858	925	858	925	0.00
10/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	68923	68484	68923	68484	0.00
10/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2003	2068	2003	2068	0.00
10/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	68890	68190	68890	68190	0.00
10/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	316	345	316	345	0.00
10/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	72774	72428	72774	72428	0.00
10/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4267	4348	4267	4348	0.00
10/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	71931	71486	71931	71486	0.00
10/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1718	1777	1718	1777	0.00
10/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	75576	75224	75576	75224	0.00
10/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3824	3899	3824	3899	0.00
10/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	74961	74508	74961	74508	0.00
10/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1469	1521	1469	1521	0.00
10/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	78403	78046	78403	78046	0.00
10/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3421	3490	3421	3490	0.00
10/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	62407	61723	62407	61723	0.00
10/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	528	574	528	574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	85123	84403	85123	84403	0.00
10/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	76	85	76	85	0.00
10/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	6679	6538	6679	6538	0.00
10/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26408	26996	26408	26996	0.00
10/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	2724	2666	2724	2666	0.00
10/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	41375	42046	41375	42046	0.00
10/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	52	52	52	52	0.00
10/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	98195	98924	98195	98924	0.00
10/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	245	241	245	241	0.00
10/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	78091	78816	78091	78816	0.00
10/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	911	893	911	893	0.00
10/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	58930	59641	58930	59641	0.00
10/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	87216	86743	87216	86743	0.00
10/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	759	789	759	789	0.00
10/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	89909	89531	89909	89531	0.00
10/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2146	2195	2146	2195	0.00
10/11/2006	R204 On 01-February-07			Bond Future	7.7500	7.7570	102.9595	102.8818	0.00
10/11/2006	R204 On 03-May-07			Bond Future	7.7100	7.7210	105.1958	105.1343	0.00
10/11/2006	R204 On 02-August-07			Bond Future	7.6800	7.6870	103.4035	103.3579	0.00
10/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	19563	19285	19563	19285	0.00
10/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	19330	19829	19330	19829	0.00
10/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	68534	68121	68534	68121	0.00
10/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10287	10489	10287	10489	0.00
10/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	74984	74700	74984	74700	0.00
10/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15067	15239	15067	15239	0.00
10/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	30992	30591	30992	30591	0.00
10/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11577	11953	11577	11953	0.00
10/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	44668	44154	44668	44154	0.00
10/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6552	6815	6552	6815	0.00
10/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	59864	59258	59864	59258	0.00
10/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3514	3684	3514	3684	0.00
10/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	66240	65605	66240	65605	0.00
10/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2724	2866	2724	2866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	63038	62417	63038	62417	0.00
10/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3096	3252	3096	3252	0.00
10/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	75971	75300	75971	75300	0.00
10/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1841	1946	1841	1946	0.00
10/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	79642	79187	79642	79187	0.00
10/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7305	7465	7305	7465	0.00
10/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	85369	85057	85369	85057	0.00
10/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11535	11679	11535	11679	0.00
10/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	82498	82033	82498	82033	0.00
10/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6682	6832	6682	6832	0.00
10/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	88036	87718	88036	87718	0.00
10/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10765	10903	10765	10903	0.00
10/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	85382	84908	85382	84908	0.00
10/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6103	6245	6103	6245	0.00
10/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	90729	90404	90729	90404	0.00
10/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10037	10168	10037	10168	0.00
10/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	69465	68817	69465	68817	0.00
10/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2393	2522	2393	2522	0.00
10/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	92445	91732	92445	91732	0.00
10/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	976	1040	976	1040	0.00
10/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	11422	11257	11422	11257	0.00
10/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	30866	31477	30866	31477	0.00
10/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	5997	5914	5997	5914	0.00
10/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	45625	46319	45625	46319	0.00
10/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2798	2764	2798	2764	0.00
10/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63135	63878	63135	63878	0.00
10/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	411	409	411	409	0.00
10/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	103798	104573	103798	104573	0.00
10/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1148	1138	1148	1138	0.00
10/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	82733	83500	82733	83500	0.00
10/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	97144	96636	97144	96636	0.00
10/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4187	4295	4187	4295	0.00
10/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	101725	101376	101725	101376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7515	7623	7515	7623	0.00
10/11/2006	R207 On 01-February-07			Bond Future	7.6800	7.6910	96.9302	96.8589	0.00
10/11/2006	R207 On 03-May-07			Bond Future	7.6500	7.6570	99.0433	98.9805	0.00
10/11/2006	R207 On 02-August-07			Bond Future	7.6200	7.6250	97.5135	97.4667	0.00
10/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	18553	18249	18553	18249	0.00
10/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	13188	13597	13188	13597	0.00
10/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	67554	67038	67554	67038	0.00
10/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3660	3773	3660	3773	0.00
10/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	71750	71391	71750	71391	0.00
10/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6227	6336	6227	6336	0.00
10/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	30968	30518	30968	30518	0.00
10/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6224	6486	6224	6486	0.00
10/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	46105	45534	46105	45534	0.00
10/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2504	2645	2504	2645	0.00
10/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	59388	58750	59388	58750	0.00
10/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1069	1143	1069	1143	0.00
10/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	66228	65568	66228	65568	0.00
10/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	669	721	669	721	0.00
10/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	62798	62148	62798	62148	0.00
10/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	849	911	849	911	0.00
10/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	73127	72450	73127	72450	0.00
10/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	407	442	407	442	0.00
10/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	80180	79626	80180	79626	0.00
10/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2100	2174	2100	2174	0.00
10/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	83640	83253	83640	83253	0.00
10/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4076	4156	4076	4156	0.00
10/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	80045	79355	80045	79355	0.00
10/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	240	263	240	263	0.00
10/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	83393	82831	83393	82831	0.00
10/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1814	1880	1814	1880	0.00
10/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	86677	86283	86677	86283	0.00
10/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3648	3722	3648	3722	0.00
10/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	86622	86052	86622	86052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1562	1621	1562	1621	0.00
10/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	89734	89334	89734	89334	0.00
10/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3259	3327	3259	3327	0.00
10/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	69673	69003	69673	69003	0.00
10/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	524	566	524	566	0.00
10/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	9658	9489	9658	9489	0.00
10/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	24215	24759	24215	24759	0.00
10/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	4262	4188	4262	4188	0.00
10/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	39298	39937	39298	39937	0.00
10/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1560	1535	1560	1535	0.00
10/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	57649	58338	57649	58338	0.00
10/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	464	459	464	459	0.00
10/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	78201	78908	78201	78908	0.00
10/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	97238	96532	97238	96532	0.00
10/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	57	63	57	63	0.00
10/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	110	110	110	110	0.00
10/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	100107	100819	100107	100819	0.00
10/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	99631	99038	99631	99038	0.00
10/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	833	869	833	869	0.00
10/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	102115	101695	102115	101695	0.00
10/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2035	2082	2035	2082	0.00
10/11/2006	TRT1 On 01-February-07			Index Future	246.7400	246.3030	246.7370	246.3030	500.00
10/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	42284	39392	42284	39392	0.00
10/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	10914	12362	10914	12362	0.00
13/11/2006	CRD1 On 01-February-07			Index Future	106.8800	107.2400	106.8830	107.2400	10.00
13/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14973	17525	14973	17525	0.00
13/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	6143	5125	6143	5125	0.00
13/11/2006	GOVI On 01-February-07			jGovi	249.6900	249.6850	249.6850	249.6850	71.00
13/11/2006	GOVI On 03-May-07			jGovi	254.6600	255.2230	254.6600	255.2230	121.00
13/11/2006	GOVI On 02-August-07			jGovi	260.1500	261.0420	260.1520	261.0420	0.00
13/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	196850	196850	196850	196850	0.00
13/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
13/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	196623	202249	196623	202249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	23	19	23	19	0.00
13/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	196756	205601	196756	205601	0.00
13/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	236	181	236	181	0.00
13/11/2006	J153 On 31-August-10			jSwap	8.7800	8.7140	0.0429	0.0408	0.00
13/11/2006	J157 On 15-September-15			jSwap	8.4900	8.4090	0.0475	0.0527	0.00
13/11/2006	J186 On 21-December-26			jSwap	8.0200	7.9520	0.0526	0.0460	0.00
13/11/2006	J194 On 28-February-08			jSwap	9.0100	8.9780	0.0210	0.0206	0.00
13/11/2006	J201 On 22-December-14			jSwap	8.4800	8.4020	0.0598	0.0553	0.00
13/11/2006	J203 On 15-September-17			jSwap	8.4000	8.3330	0.0642	0.0596	0.00
13/11/2006	J204 On 21-December-18			jSwap	8.3200	8.2590	0.0647	0.0598	0.00
13/11/2006	J207 On 15-January-20			jSwap	8.3100	8.2400	0.0250	0.0197	0.00
13/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
13/11/2006	JFRA On 01-February-07			jFra	9.0800	9.0550	0.0221	0.0221	0.00
13/11/2006	JFRA On 07-February-08			jFra	8.9200	8.8730	0.0218	0.0216	0.00
13/11/2006	JFRA On 03-May-07			jFra	9.1200	9.0910	0.0222	0.0222	0.00
13/11/2006	JFRA On 02-August-07			jFra	9.0900	9.0430	0.0222	0.0221	0.00
13/11/2006	JFRA On 01-November-07			jFra	9.0700	9.0170	0.0238	0.0236	0.00
13/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3852	3800	3852	3800	0.00
13/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	7	9	7	9	0.00
13/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23912	23923	23912	23923	0.00
13/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20438	20570	20438	20570	0.00
13/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4018	3950	4018	3950	0.00
13/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	64	71	64	71	0.00
13/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4045	3940	4045	3940	0.00
13/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	161	178	161	178	0.00
13/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4396	4272	4396	4272	0.00
13/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	270	295	270	295	0.00
13/11/2006	JN02 On 01-February-07			jNote	8.9300	8.8790	0.1628	0.1619	0.00
13/11/2006	JN02 On 03-May-07			jNote	8.8600	8.7990	0.1616	0.1605	0.00
13/11/2006	JN02 On 02-August-07			jNote	8.7800	8.7080	0.1602	0.1590	0.00
13/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8737	8459	8737	8459	0.00
13/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9978	10667	9978	10667	0.00
13/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10452	10101	10452	10101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17529	18332	17529	18332	0.00
13/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13025	12583	13025	12583	0.00
13/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21605	22484	21605	22484	0.00
13/11/2006	JN05 On 01-February-07			jNote	8.5800	8.5110	0.3448	0.3426	0.00
13/11/2006	JN05 On 03-May-07			jNote	8.5300	8.4600	0.3434	0.3410	0.00
13/11/2006	JN05 On 02-August-07			jNote	8.4800	8.4060	0.3418	0.3394	0.00
13/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1517	1277	1517	1277	0.00
13/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	28448	31027	28448	31027	0.00
13/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3939	3469	3939	3469	0.00
13/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	32838	35318	32838	35318	0.00
13/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5923	5331	5923	5331	0.00
13/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36964	39413	36964	39413	0.00
13/11/2006	JN10 On 01-February-07			jNote	8.3300	8.2600	0.5580	0.5549	0.00
13/11/2006	JN10 On 03-May-07			jNote	8.2900	8.2190	0.5564	0.5533	0.00
13/11/2006	JN10 On 02-August-07			jNote	8.2500	8.1760	0.5547	0.5516	0.00
13/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	284	189	284	189	0.00
13/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45094	49904	45094	49904	0.00
13/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1407	1076	1407	1076	0.00
13/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	48987	53652	48987	53652	0.00
13/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2626	2123	2626	2123	0.00
13/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	53132	57719	53132	57719	0.00
13/11/2006	JROD On 31-January-07			jRod	8.6200	8.6460	0.0017	0.0022	0.00
13/11/2006	JROD On 28-February-07			jRod	8.4200	8.4300	0.0022	0.0027	0.00
13/11/2006	JROD On 30-March-07			jRod	8.6800	8.6940	0.0035	0.0040	0.00
13/11/2006	JROD On 30-April-07			jRod	8.9100	8.9340	0.0046	0.0051	0.00
13/11/2006	JROD On 31-May-07			jRod	8.6900	8.7050	0.0052	0.0057	0.00
13/11/2006	JROD On 30-November-06			jRod	7.9100	7.9140	0.0000	0.0004	0.00
13/11/2006	JROD On 29-December-06			jRod	8.2300	8.2430	0.0008	0.0012	0.00
13/11/2006	OTH1 On 01-February-07			Index Future	245.8400	246.3680	245.8410	246.3680	15.00
13/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	35914	39847	35914	39847	0.00
13/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	13304	11967	13304	11967	0.00
13/11/2006	R153 On 01-February-07			Bond Future	8.1800	8.1300	120.3292	120.4950	77.00
13/11/2006	R153 On 03-May-07			Bond Future	8.1200	8.1000	116.3514	116.3980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R153 On 02-August-07			Bond Future	7.9700	7.9130	119.0703	119.2472	0.00
13/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10007	11097	10007	11097	0.00
13/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7692	7124	7692	7124	0.00
13/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19899	20308	19899	20308	0.00
13/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8027	7971	8027	7971	0.00
13/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25232	26480	25232	26480	0.00
13/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10123	9602	10123	9602	0.00
13/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14132	15393	14132	15393	0.00
13/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5235	4839	5235	4839	0.00
13/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21442	22890	21442	22890	0.00
13/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2763	2553	2763	2553	0.00
13/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16435	17767	16435	17767	0.00
13/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4265	3941	4265	3941	0.00
13/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15267	16564	15267	16564	0.00
13/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4732	4373	4732	4373	0.00
13/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23989	24420	23989	24420	0.00
13/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6012	5977	6012	5977	0.00
13/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28982	30312	28982	30312	0.00
13/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8196	7757	8196	7757	0.00
13/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28316	29860	28316	29860	0.00
13/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1566	1452	1566	1452	0.00
13/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25070	25505	25070	25505	0.00
13/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5573	5543	5573	5543	0.00
13/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26173	26612	26173	26612	0.00
13/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5159	5133	5159	5133	0.00
13/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29960	31308	29960	31308	0.00
13/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7760	7340	7760	7340	0.00
13/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30953	32320	30953	32320	0.00
13/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7342	6940	7342	6940	0.00
13/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5923	6757	5923	6757	0.00
13/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11903	11080	11903	11080	0.00
13/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3075	3640	3075	3640	0.00
13/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	17427	16335	17427	16335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1491	1835	1491	1835	0.00
13/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	24292	22979	24292	22979	0.00
13/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	642	827	642	827	0.00
13/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31970	30498	31970	30498	0.00
13/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	244	330	244	330	0.00
13/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	40178	38608	40178	38608	0.00
13/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	23	36	23	36	0.00
13/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57410	55766	57410	55766	0.00
13/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	81	116	81	116	0.00
13/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48701	47080	48701	47080	0.00
13/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35624	37223	35624	37223	0.00
13/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	877	818	877	818	0.00
13/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30790	31243	30790	31243	0.00
13/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3734	3722	3734	3722	0.00
13/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35071	36508	35071	36508	0.00
13/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5838	5506	5838	5506	0.00
13/11/2006	R157 On 01-February-07			Bond Future	7.9900	7.9200	139.1979	139.6844	0.00
13/11/2006	R157 On 03-May-07			Bond Future	7.9500	7.9000	135.4015	135.7308	512.00
13/11/2006	R157 On 02-August-07			Bond Future	7.8700	7.7930	138.5422	139.1234	0.00
13/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	16152	18815	16152	18815	250.00
13/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	22518	20317	22518	20317	0.00
13/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	53369	55963	53369	55963	0.00
13/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	13638	12941	13638	12941	0.00
13/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	63033	67308	63033	67308	0.00
13/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	19230	17694	19230	17694	0.00
13/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19899	22864	19899	22864	0.00
13/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	18779	16879	18779	16879	0.00
13/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	30998	34624	30998	34624	0.00
13/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	11407	10168	11407	10168	0.00
13/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	38778	42721	38778	42721	150.00
13/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	8268	7346	8268	7346	0.00
13/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	44329	48448	44329	48448	0.00
13/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	6607	5861	6607	5861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	47201	51397	47201	51397	0.00
13/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5893	5225	5893	5225	0.00
13/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	53105	57437	53105	57437	0.00
13/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4665	4132	4665	4132	0.00
13/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	63517	66284	63517	66284	0.00
13/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9858	9333	9858	9333	0.00
13/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	72481	77027	72481	77027	0.00
13/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	15090	13824	15090	13824	0.00
13/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	110823	115637	110823	115637	0.00
13/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	516	466	516	466	150.00
13/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	50128	54396	50128	54396	0.00
13/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	5248	4650	5248	4650	0.00
13/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	59188	63633	59188	63633	0.00
13/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3669	3249	3669	3249	0.00
13/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	66165	68971	66165	68971	0.00
13/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	9055	8569	9055	8569	0.00
13/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	74930	79539	74930	79539	0.00
13/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	14172	12969	14172	12969	0.00
13/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	68853	71696	68853	71696	0.00
13/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	8305	7856	8305	7856	0.00
13/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	67904	73097	67904	73097	0.00
13/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3790	3171	3790	3171	0.00
13/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	75009	79648	75009	79648	0.00
13/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2019	1794	2019	1794	0.00
13/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	79964	82933	79964	82933	0.00
13/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5787	5464	5787	5464	0.00
13/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	11368	13557	11368	13557	0.00
13/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	29068	26393	29068	26393	0.00
13/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6021	7477	6021	7477	0.00
13/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	42898	39489	42898	39489	0.00
13/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2844	3703	2844	3703	0.00
13/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	59261	55254	59261	55254	0.00
13/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1187	1630	1187	1630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	77513	73092	77513	73092	0.00
13/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	91230	95979	91230	95979	0.00
13/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1091	975	1091	975	0.00
13/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	107562	112369	107562	112369	0.00
13/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	586	528	586	528	0.00
13/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	123817	128654	123817	128654	0.00
13/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	311	283	311	283	0.00
13/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	87636	92529	87636	92529	0.00
13/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	10219	9301	10219	9301	0.00
13/11/2006	R186 On 01-February-07			Bond Future	7.6300	7.5540	130.4939	131.3999	2.00
13/11/2006	R186 On 03-May-07			Bond Future	7.6000	7.5220	133.3520	134.2556	0.00
13/11/2006	R186 On 02-August-07			Bond Future	7.5700	7.4930	130.9203	131.8088	0.00
13/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	21154	25737	21154	25737	0.00
13/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	36977	32500	36977	32500	0.00
13/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	94633	101919	94633	101919	0.00
13/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	17627	15877	17627	15877	0.00
13/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	105093	111966	105093	111966	0.00
13/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	24936	22924	24936	22924	0.00
13/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	36980	43080	36980	43080	0.00
13/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	21930	18971	21930	18971	0.00
13/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	56962	64248	56962	64248	0.00
13/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	12130	10358	12130	10358	0.00
13/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	75148	83103	75148	83103	0.00
13/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	7247	6143	7247	6143	0.00
13/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	84783	92982	84783	92982	0.00
13/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	5592	4731	5592	4731	0.00
13/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	111517	119253	111517	119253	0.00
13/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	12384	11084	12384	11084	0.00
13/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	104668	113210	104668	113210	0.00
13/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	3370	2853	3370	2853	0.00
13/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	121007	128288	121007	128288	0.00
13/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	18863	17259	18863	17259	0.00
13/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	120254	128182	120254	128182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	10289	9181	10289	9181	0.00
13/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	125096	132470	125096	132470	0.00
13/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	17551	16039	17551	16039	0.00
13/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	129223	136686	129223	136686	0.00
13/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	16314	14891	16314	14891	0.00
13/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	129716	138522	129716	138522	0.00
13/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1647	1394	1647	1394	0.00
13/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	138159	146406	138159	146406	0.00
13/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6977	6188	6977	6188	0.00
13/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	146063	153845	146063	153845	0.00
13/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	12063	10961	12063	10961	0.00
13/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	79903	87989	79903	87989	0.00
13/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	6337	5363	6337	5363	0.00
13/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10911	13941	10911	13941	0.00
13/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	58744	52716	58744	52716	0.00
13/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4878	6607	4878	6607	0.00
13/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	85911	78581	85911	78581	0.00
13/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1858	2694	1858	2694	0.00
13/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	117331	109108	117331	109108	0.00
13/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	594	931	594	931	0.00
13/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	151801	143078	151801	143078	0.00
13/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	154725	163663	154725	163663	0.00
13/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	807	686	807	686	0.00
13/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	115864	123699	115864	123699	0.00
13/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	11296	10095	11296	10095	0.00
13/11/2006	R194 On 01-February-07			Bond Future	8.6000	8.5220	105.7770	105.8504	0.00
13/11/2006	R194 On 03-May-07			Bond Future	8.5000	8.4200	103.0086	103.0671	0.00
13/11/2006	R194 On 02-August-07			Bond Future	8.3500	8.2740	105.2279	105.2706	0.00
13/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2609	3012	2609	3012	0.00
13/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3565	3234	3565	3234	0.00
13/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5558	5937	5558	5937	0.00
13/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3573	3367	3573	3367	0.00
13/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6837	7112	6837	7112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4664	4512	4664	4512	0.00
13/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3405	3865	3405	3865	0.00
13/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2852	2578	2852	2578	0.00
13/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3998	4493	3998	4493	0.00
13/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2441	2202	2441	2202	0.00
13/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6724	7139	6724	7139	0.00
13/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2800	2630	2800	2630	0.00
13/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7461	7748	7461	7748	0.00
13/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4199	4060	4199	4060	0.00
13/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6481	6889	6481	6889	0.00
13/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2944	2767	2944	2767	0.00
13/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6972	7394	6972	7394	0.00
13/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2661	2498	2661	2498	0.00
13/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7784	8077	7784	8077	0.00
13/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3980	3846	3980	3846	0.00
13/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7622	7912	7622	7912	0.00
13/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4088	3952	4088	3952	0.00
13/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8011	8460	8011	8460	0.00
13/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2154	2017	2154	2017	0.00
13/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3695	4173	3695	4173	0.00
13/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2640	2384	2640	2384	0.00
13/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1548	1849	1548	1849	0.00
13/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5025	4592	5025	4592	0.00
13/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	814	1015	814	1015	0.00
13/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6822	6289	6822	6289	0.00
13/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	369	485	369	485	0.00
13/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8917	8299	8917	8299	0.00
13/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	165	228	165	228	0.00
13/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11263	10591	11263	10591	0.00
13/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	66	97	66	97	0.00
13/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13723	13019	13723	13019	0.00
13/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	24	37	24	37	0.00
13/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16249	15528	16249	15528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	8	13	8	13	0.00
13/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18811	18082	18811	18082	0.00
13/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
13/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26597	25863	26597	25863	0.00
13/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
13/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23990	23256	23990	23256	0.00
13/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	4	2	4	0.00
13/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21394	20661	21394	20661	0.00
13/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8454	8759	8454	8759	0.00
13/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3564	3442	3564	3442	0.00
13/11/2006	R201 On 01-February-07			Bond Future	7.9400	7.8610	105.7879	106.2587	0.00
13/11/2006	R201 On 03-May-07			Bond Future	7.9000	7.8190	108.1055	108.5722	0.00
13/11/2006	R201 On 02-August-07			Bond Future	7.8600	7.7810	106.0107	106.4669	0.00
13/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	9727	11929	9727	11929	0.00
13/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	21097	18590	21097	18590	0.00
13/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	44746	48363	44746	48363	0.00
13/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	10513	9463	10513	9463	0.00
13/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	50073	53459	50073	53459	0.00
13/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	14518	13342	14518	13342	0.00
13/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	16836	19790	16836	19790	0.00
13/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	13278	11523	13278	11523	0.00
13/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	26084	29667	26084	29667	0.00
13/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7865	6740	7865	6740	0.00
13/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	37000	41045	37000	41045	0.00
13/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4383	3719	4383	3719	0.00
13/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	44151	48393	44151	48393	0.00
13/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	3018	2551	3018	2551	0.00
13/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	52926	56790	52926	56790	0.00
13/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7617	6813	7617	6813	0.00
13/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	57671	61270	57671	61270	0.00
13/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	11302	10340	11302	10340	0.00
13/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	39344	43461	39344	43461	0.00
13/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3878	3286	3878	3286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	41729	45912	41729	45912	0.00
13/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	3424	2898	3424	2898	0.00
13/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	49091	53435	49091	53435	0.00
13/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2331	1967	2331	1967	0.00
13/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	55056	58974	55056	58974	0.00
13/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	7002	6253	7002	6253	0.00
13/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	59641	63290	59641	63290	0.00
13/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10592	9679	10592	9679	0.00
13/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	57216	61187	57216	61187	0.00
13/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	6427	5731	6427	5731	0.00
13/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	61637	65334	61637	65334	0.00
13/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9917	9052	9917	9052	0.00
13/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	61893	66408	61893	66408	0.00
13/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1243	1050	1243	1050	0.00
13/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	66129	70285	66129	70285	0.00
13/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4493	3982	4493	3982	0.00
13/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5174	6647	5174	6647	0.00
13/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	31745	28509	31745	28509	0.00
13/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2450	3322	2450	3322	0.00
13/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	44499	40663	44499	40663	0.00
13/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1022	1474	1022	1474	0.00
13/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	58835	54577	58835	54577	0.00
13/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	372	575	372	575	0.00
13/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	74238	69732	74238	69732	0.00
13/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	74945	79554	74945	79554	0.00
13/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	651	552	651	552	0.00
13/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	69864	73737	69864	73737	0.00
13/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7549	6860	7549	6860	0.00
13/11/2006	R203 On 01-February-07			Bond Future	7.8400	7.7670	106.1844	106.7153	0.00
13/11/2006	R203 On 03-May-07			Bond Future	7.8000	7.7300	104.3295	104.8538	0.00
13/11/2006	R203 On 02-August-07			Bond Future	7.7700	7.6930	106.5770	107.1016	0.00
13/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10999	13716	10999	13716	0.00
13/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	17550	14958	17550	14958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	52588	57167	52588	57167	0.00
13/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	4233	3569	4233	3569	0.00
13/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	57518	61862	57518	61862	0.00
13/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	7380	6478	7380	6478	0.00
13/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	20420	24174	20420	24174	0.00
13/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	8908	7352	8908	7352	0.00
13/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	33011	37549	33011	37549	0.00
13/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3849	3078	3849	3078	0.00
13/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	47802	52800	47802	52800	0.00
13/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1392	1081	1392	1081	0.00
13/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	54078	59184	54078	59184	0.00
13/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	880	676	880	676	0.00
13/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	50923	55979	50923	55979	0.00
13/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1111	858	1111	858	0.00
13/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	64086	68923	64086	68923	0.00
13/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2409	2003	2409	2003	0.00
13/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	63682	68890	63682	68890	0.00
13/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	417	316	417	316	0.00
13/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	68168	72774	68168	72774	0.00
13/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4907	4267	4907	4267	0.00
13/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	67044	71931	67044	71931	0.00
13/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2075	1718	2075	1718	0.00
13/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	70915	75576	70915	75576	0.00
13/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4409	3824	4409	3824	0.00
13/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	70028	74961	70028	74961	0.00
13/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1781	1469	1781	1469	0.00
13/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	73690	78403	73690	78403	0.00
13/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3954	3421	3954	3421	0.00
13/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	57260	62407	57260	62407	0.00
13/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	691	528	691	528	0.00
13/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	79840	85123	79840	85123	0.00
13/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	102	76	102	76	0.00
13/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5020	6679	5020	6679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	30058	26408	30058	26408	0.00
13/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1893	2724	1893	2724	0.00
13/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	45853	41375	45853	41375	0.00
13/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	27	52	27	52	0.00
13/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	103479	98195	103479	98195	0.00
13/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	140	245	140	245	0.00
13/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	83295	78091	83295	78091	0.00
13/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	578	911	578	911	0.00
13/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	63906	58930	63906	58930	0.00
13/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	82146	87216	82146	87216	0.00
13/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	932	759	932	759	0.00
13/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	85021	89909	85021	89909	0.00
13/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2504	2146	2504	2146	0.00
13/11/2006	R204 On 01-February-07			Bond Future	7.8200	7.7470	102.3942	102.9595	0.00
13/11/2006	R204 On 03-May-07			Bond Future	7.7900	7.7130	104.6361	105.1958	0.00
13/11/2006	R204 On 02-August-07			Bond Future	7.7600	7.6810	102.8422	103.4035	0.00
13/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	16451	19563	16451	19563	0.00
13/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	21872	19330	21872	19330	0.00
13/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	63993	68534	63993	68534	0.00
13/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	11343	10287	11343	10287	0.00
13/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	70634	74984	70634	74984	0.00
13/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	16331	15067	16331	15067	0.00
13/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	27027	30992	27027	30992	0.00
13/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	13265	11577	13265	11577	0.00
13/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	40043	44668	40043	44668	0.00
13/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7580	6552	7580	6552	0.00
13/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	54788	59864	54788	59864	0.00
13/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4092	3514	4092	3514	0.00
13/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	61038	66240	61038	66240	0.00
13/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	3175	2724	3175	2724	0.00
13/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	57896	63038	57896	63038	0.00
13/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3607	3096	3607	3096	0.00
13/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	70624	75971	70624	75971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2147	1841	2147	1841	0.00
13/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	74838	79642	74838	79642	0.00
13/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	8098	7305	8098	7305	0.00
13/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	80775	85369	80775	85369	0.00
13/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	12554	11535	12554	11535	0.00
13/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	77636	82498	77636	82498	0.00
13/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	7417	6682	7417	6682	0.00
13/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	83386	88036	83386	88036	0.00
13/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	11728	10765	11728	10765	0.00
13/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	80465	85382	80465	85382	0.00
13/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6784	6103	6784	6103	0.00
13/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	86025	90729	86025	90729	0.00
13/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10946	10037	10946	10037	0.00
13/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	64209	69465	64209	69465	0.00
13/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2791	2393	2791	2393	0.00
13/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	86950	92445	86950	92445	0.00
13/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1134	976	1134	976	0.00
13/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	9222	11422	9222	11422	0.00
13/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	34319	30866	34319	30866	0.00
13/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4615	5997	4615	5997	0.00
13/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	49896	45625	49896	45625	0.00
13/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2037	2798	2037	2798	0.00
13/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	68027	63135	68027	63135	0.00
13/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	261	411	261	411	0.00
13/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	109302	103798	109302	103798	0.00
13/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	785	1148	785	1148	0.00
13/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	88023	82733	88023	82733	0.00
13/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	92037	97144	92037	97144	0.00
13/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4678	4187	4678	4187	0.00
13/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	96826	101725	96826	101725	0.00
13/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	8230	7515	8230	7515	0.00
13/11/2006	R207 On 01-February-07			Bond Future	7.7600	7.6820	96.3230	96.9302	0.00
13/11/2006	R207 On 03-May-07			Bond Future	7.7300	7.6490	98.4251	99.0433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R207 On 02-August-07			Bond Future	7.7000	7.6190	96.9005	97.5135	0.00
13/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	15039	18553	15039	18553	0.00
13/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	15746	13188	15746	13188	0.00
13/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	62089	67554	62089	67554	0.00
13/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	4377	3660	4377	3660	0.00
13/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	66567	71750	66567	71750	0.00
13/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	7174	6227	7174	6227	0.00
13/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	26357	30968	26357	30968	0.00
13/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	7684	6224	7684	6224	0.00
13/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	40724	46105	40724	46105	0.00
13/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	3194	2504	3194	2504	0.00
13/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	53645	59388	53645	59388	0.00
13/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1397	1069	1397	1069	0.00
13/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	60372	66228	60372	66228	0.00
13/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	884	669	884	669	0.00
13/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	56993	62798	56993	62798	0.00
13/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	1115	849	1115	849	0.00
13/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	67192	73127	67192	73127	0.00
13/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	543	407	543	407	0.00
13/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	74445	80180	74445	80180	0.00
13/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2547	2100	2547	2100	0.00
13/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	78178	83640	78178	83640	0.00
13/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4743	4076	4743	4076	0.00
13/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	74057	80045	74057	80045	0.00
13/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	324	240	324	240	0.00
13/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	77605	83393	77605	83393	0.00
13/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	2208	1814	2208	1814	0.00
13/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	81156	86677	81156	86677	0.00
13/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	4257	3648	4257	3648	0.00
13/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	80785	86622	80785	86622	0.00
13/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1908	1562	1908	1562	0.00
13/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	84158	89734	84158	89734	0.00
13/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3812	3259	3812	3259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	63774	69673	63774	69673	0.00
13/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	696	524	696	524	0.00
13/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	7363	9658	7363	9658	0.00
13/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	27991	24215	27991	24215	0.00
13/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3016	4262	3016	4262	0.00
13/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	44123	39298	44123	39298	0.00
13/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1011	1560	1011	1560	0.00
13/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	63172	57649	63172	57649	0.00
13/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	272	464	272	464	0.00
13/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	84081	78201	84081	78201	0.00
13/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	91187	97238	91187	97238	0.00
13/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	78	57	78	57	0.00
13/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	58	110	58	110	0.00
13/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	106126	100107	106126	100107	0.00
13/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	93647	99631	93647	99631	0.00
13/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1032	833	1032	833	0.00
13/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	96356	102115	96356	102115	0.00
13/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2405	2035	2405	2035	0.00
13/11/2006	TRT1 On 01-February-07			Index Future	246.0800	246.7370	246.0760	246.7370	500.00
13/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	37345	42284	37345	42284	0.00
13/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	12585	10914	12585	10914	0.00
14/11/2006	CRD1 On 01-February-07			Index Future	107.1900	106.8830	107.1890	106.8830	10.00
14/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	16953	14973	16953	14973	0.00
14/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5063	6143	5063	6143	0.00
14/11/2006	GOVI On 01-February-07			jGovi	249.6500	249.6850	249.6460	249.6850	71.00
14/11/2006	GOVI On 03-May-07			jGovi	254.6600	254.6600	254.6600	254.6600	121.00
14/11/2006	GOVI On 02-August-07			jGovi	260.5600	260.1520	260.5610	260.1520	0.00
14/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	196460	196850	196460	196850	0.00
14/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
14/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	196623	196623	196623	196623	0.00
14/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	23	23	23	23	0.00
14/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	200811	196756	200811	196756	0.00
14/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	201	236	201	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	J153 On 31-August-10			jSwap	8.7200	8.7760	0.0412	0.0429	0.00
14/11/2006	J157 On 15-September-15			jSwap	8.4500	8.4900	0.0501	0.0475	0.00
14/11/2006	J186 On 21-December-26			jSwap	8.0000	8.0190	0.0503	0.0526	0.00
14/11/2006	J194 On 28-February-08			jSwap	8.9900	9.0060	0.0207	0.0210	0.00
14/11/2006	J201 On 22-December-14			jSwap	8.4400	8.4760	0.0575	0.0598	0.00
14/11/2006	J203 On 15-September-17			jSwap	8.3800	8.4000	0.0628	0.0642	0.00
14/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3230	0.0637	0.0647	0.00
14/11/2006	J207 On 15-January-20			jSwap	8.2900	8.3060	0.0238	0.0250	0.00
14/11/2006	JBAR On 21-December-05			jBar	0.0000	8.7760	0.0000	0.0000	0.00
14/11/2006	JFRA On 01-February-07			jFra	9.0600	9.0770	0.0221	0.0221	0.00
14/11/2006	JFRA On 07-February-08			jFra	8.8800	8.9220	0.0217	0.0218	0.00
14/11/2006	JFRA On 03-May-07			jFra	9.1100	9.1220	0.0222	0.0222	0.00
14/11/2006	JFRA On 02-August-07			jFra	9.0600	9.0930	0.0221	0.0222	0.00
14/11/2006	JFRA On 01-November-07			jFra	9.0200	9.0740	0.0237	0.0238	0.00
14/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3813	3852	3813	3852	0.00
14/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	7	7	7	7	0.00
14/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23834	23912	23834	23912	0.00
14/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20464	20438	20464	20438	0.00
14/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3985	4018	3985	4018	0.00
14/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	65	64	65	64	0.00
14/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3977	4045	3977	4045	0.00
14/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	168	161	168	161	0.00
14/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4278	4396	4278	4396	0.00
14/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	288	270	288	270	0.00
14/11/2006	JN02 On 01-February-07			jNote	8.8900	8.9320	0.1621	0.1628	0.00
14/11/2006	JN02 On 03-May-07			jNote	8.8200	8.8620	0.1609	0.1616	0.00
14/11/2006	JN02 On 02-August-07			jNote	8.7300	8.7800	0.1593	0.1602	0.00
14/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8345	8737	8345	8737	0.00
14/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10298	9978	10298	9978	0.00
14/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10077	10452	10077	10452	0.00
14/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17979	17529	17979	17529	0.00
14/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12590	13025	12590	13025	0.00
14/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22161	21605	22161	21605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	JN05 On 01-February-07			jNote	8.5300	8.5800	0.3431	0.3448	0.00
14/11/2006	JN05 On 03-May-07			jNote	8.4800	8.5320	0.3416	0.3434	0.00
14/11/2006	JN05 On 02-August-07			jNote	8.4200	8.4800	0.3399	0.3418	0.00
14/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1237	1517	1237	1517	0.00
14/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	30331	28448	30331	28448	0.00
14/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3479	3939	3479	3939	0.00
14/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34670	32838	34670	32838	0.00
14/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5365	5923	5365	5923	0.00
14/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38828	36964	38828	36964	0.00
14/11/2006	JN10 On 01-February-07			jNote	8.3000	8.3310	0.5572	0.5580	0.00
14/11/2006	JN10 On 03-May-07			jNote	8.2700	8.2910	0.5557	0.5564	0.00
14/11/2006	JN10 On 02-August-07			jNote	8.2300	8.2490	0.5542	0.5547	0.00
14/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	222	284	222	284	0.00
14/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	46995	45094	46995	45094	0.00
14/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1244	1407	1244	1407	0.00
14/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	50663	48987	50663	48987	0.00
14/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2413	2626	2413	2626	0.00
14/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54635	53132	54635	53132	0.00
14/11/2006	JROD On 31-January-07			jRod	8.6100	8.6230	0.0017	0.0017	0.00
14/11/2006	JROD On 28-February-07			jRod	8.4100	8.4170	0.0022	0.0022	0.00
14/11/2006	JROD On 30-March-07			jRod	8.6700	8.6780	0.0035	0.0035	0.00
14/11/2006	JROD On 30-April-07			jRod	8.9100	8.9140	0.0046	0.0046	0.00
14/11/2006	JROD On 31-May-07			jRod	8.6900	8.6900	0.0052	0.0052	0.00
14/11/2006	JROD On 30-November-06			jRod	7.9000	7.9050	0.0000	0.0000	0.00
14/11/2006	JROD On 29-December-06			jRod	8.2200	8.2250	0.0007	0.0008	0.00
14/11/2006	OTH1 On 01-February-07			Index Future	246.1900	245.8410	246.1900	245.8410	15.00
14/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	38119	35914	38119	35914	0.00
14/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	12019	13304	12019	13304	0.00
14/11/2006	R153 On 01-February-07			Bond Future	8.1300	8.1800	120.4950	120.3292	77.00
14/11/2006	R153 On 03-May-07			Bond Future	8.0700	8.1150	116.5068	116.3514	0.00
14/11/2006	R153 On 02-August-07			Bond Future	7.9100	7.9740	119.2472	119.0703	0.00
14/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10881	10007	10881	10007	0.00
14/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6909	7692	6909	7692	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20881	19899	20881	19899	0.00
14/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7456	8027	7456	8027	0.00
14/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26363	25232	26363	25232	0.00
14/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9486	10123	9486	10123	0.00
14/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	15192	14132	15192	14132	0.00
14/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4638	5235	4638	5235	0.00
14/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22732	21442	22732	21442	0.00
14/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2396	2763	2396	2763	0.00
14/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17579	16435	17579	16435	0.00
14/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3752	4265	3752	4265	0.00
14/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16370	15267	16370	15267	0.00
14/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4178	4732	4178	4732	0.00
14/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	25077	23989	25077	23989	0.00
14/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5547	6012	5547	6012	0.00
14/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30203	28982	30203	28982	0.00
14/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7648	8196	7648	8196	0.00
14/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29742	28316	29742	28316	0.00
14/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1335	1566	1335	1566	0.00
14/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	26183	25070	26183	25070	0.00
14/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5133	5573	5133	5573	0.00
14/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	27310	26173	27310	26173	0.00
14/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4743	5159	4743	5159	0.00
14/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31202	29960	31202	29960	0.00
14/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7233	7760	7233	7760	0.00
14/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32216	30953	32216	30953	0.00
14/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6836	7342	6836	7342	0.00
14/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6548	5923	6548	5923	0.00
14/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10871	11903	10871	11903	0.00
14/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3466	3075	3466	3075	0.00
14/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16161	17427	16161	17427	0.00
14/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1708	1491	1708	1491	0.00
14/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22852	24292	22852	24292	0.00
14/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	748	642	748	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30419	31970	30419	31970	0.00
14/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	288	244	288	244	0.00
14/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38566	40178	38566	40178	0.00
14/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	29	23	29	23	0.00
14/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	55758	57410	55758	57410	0.00
14/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	97	81	97	81	0.00
14/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47061	48701	47061	48701	0.00
14/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	37140	35624	37140	35624	0.00
14/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	736	877	736	877	0.00
14/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	32017	30790	32017	30790	0.00
14/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3408	3734	3408	3734	0.00
14/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36413	35071	36413	35071	0.00
14/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5411	5838	5411	5838	0.00
14/11/2006	R157 On 01-February-07			Bond Future	7.9600	7.9850	139.4222	139.1979	0.00
14/11/2006	R157 On 03-May-07			Bond Future	7.9200	7.9450	135.6209	135.4015	512.00
14/11/2006	R157 On 02-August-07			Bond Future	7.8400	7.8740	138.7929	138.5422	0.00
14/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	20956	19899	20956	19899	0.00
14/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	17594	18779	17594	18779	0.00
14/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	54875	53369	54875	53369	0.00
14/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12951	13638	12951	13638	0.00
14/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	64720	63033	64720	63033	0.00
14/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	18410	19230	18410	19230	0.00
14/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	17071	16152	17071	16152	250.00
14/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	21195	22518	21195	22518	0.00
14/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32387	30998	32387	30998	0.00
14/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10553	11407	10553	11407	0.00
14/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	40343	38778	40343	38778	150.00
14/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7591	8268	7591	8268	0.00
14/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	45998	44329	45998	44329	0.00
14/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	6033	6607	6033	6607	0.00
14/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	48918	47201	48918	47201	0.00
14/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5368	5893	5368	5893	0.00
14/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	54908	53105	54908	53105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4226	4665	4226	4665	0.00
14/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	65166	63517	65166	63517	0.00
14/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9314	9858	9314	9858	0.00
14/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	74299	72481	74299	72481	0.00
14/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14401	15090	14401	15090	0.00
14/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	112997	110823	112997	110823	0.00
14/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	448	516	448	516	150.00
14/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	51890	50128	51890	50128	0.00
14/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4767	5248	4767	5248	0.00
14/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	61067	59188	61067	59188	0.00
14/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3306	3669	3306	3669	0.00
14/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	67848	66165	67848	66165	0.00
14/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8544	9055	8544	9055	0.00
14/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	76779	74930	76779	74930	0.00
14/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13513	14172	13513	14172	0.00
14/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	70568	68853	70568	68853	0.00
14/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7826	8305	7826	8305	0.00
14/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	70081	67904	70081	67904	0.00
14/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3460	3790	3460	3790	0.00
14/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	77029	75009	77029	75009	0.00
14/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1798	2019	1798	2019	0.00
14/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	81794	79964	81794	79964	0.00
14/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5423	5787	5423	5787	0.00
14/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	12084	11368	12084	11368	0.00
14/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	27543	29068	27543	29068	0.00
14/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6450	6021	6450	6021	0.00
14/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	41084	42898	41084	42898	0.00
14/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3069	2844	3069	2844	0.00
14/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	57243	59261	57243	59261	0.00
14/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1289	1187	1289	1187	0.00
14/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	75373	77513	75373	77513	0.00
14/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	93341	91230	93341	91230	0.00
14/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	959	1091	959	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	109728	107562	109728	107562	0.00
14/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	509	586	509	586	0.00
14/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	126015	123817	126015	123817	0.00
14/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	267	311	267	311	0.00
14/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	89627	87636	89627	87636	0.00
14/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9703	10219	9703	10219	0.00
14/11/2006	R186 On 01-February-07			Bond Future	7.6000	7.6270	130.8775	130.4939	2.00
14/11/2006	R186 On 03-May-07			Bond Future	7.5700	7.5950	133.7222	133.3520	0.00
14/11/2006	R186 On 02-August-07			Bond Future	7.5400	7.5650	131.2771	130.9203	0.00
14/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	39119	36980	39119	36980	0.00
14/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	20234	21930	20234	21930	0.00
14/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	97360	94633	97360	94633	0.00
14/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	16652	17627	16652	17627	0.00
14/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	107636	105093	107636	105093	0.00
14/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	23911	24936	23911	24936	0.00
14/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	22640	21154	22640	21154	0.00
14/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	34627	36977	34627	36977	0.00
14/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	59680	56962	59680	56962	0.00
14/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	11014	12130	11014	12130	0.00
14/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	78229	75148	78229	75148	0.00
14/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	6493	7247	6493	7247	0.00
14/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	88006	84783	88006	84783	0.00
14/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	4979	5592	4979	5592	0.00
14/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	114468	111517	114468	111517	0.00
14/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	11634	12384	11634	12384	0.00
14/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	108102	104668	108102	104668	0.00
14/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	2968	3370	2968	3370	0.00
14/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	123739	121007	123739	121007	0.00
14/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	18027	18863	18027	18863	0.00
14/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	123305	120254	123305	120254	0.00
14/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	9637	10289	9637	10289	0.00
14/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	127872	125096	127872	125096	0.00
14/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	16758	17551	16758	17551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	132041	129223	132041	129223	0.00
14/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	15564	16314	15564	16314	0.00
14/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	133332	129716	133332	129716	0.00
14/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1428	1647	1428	1647	0.00
14/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	141380	138159	141380	138159	0.00
14/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6496	6977	6496	6977	0.00
14/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	149035	146063	149035	146063	0.00
14/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	11468	12063	11468	12063	0.00
14/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	83060	79903	83060	79903	0.00
14/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	5659	6337	5659	6337	0.00
14/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	11800	10911	11800	10911	0.00
14/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	55798	58744	55798	58744	0.00
14/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5330	4878	5330	4878	0.00
14/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	82528	85911	82528	85911	0.00
14/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2051	1858	2051	1858	0.00
14/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	113688	117331	113688	117331	0.00
14/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	661	594	661	594	0.00
14/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	148033	151801	148033	151801	0.00
14/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	158443	154725	158443	154725	0.00
14/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	689	807	689	807	0.00
14/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	118867	115864	118867	115864	0.00
14/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	10597	11296	10597	11296	0.00
14/11/2006	R194 On 01-February-07			Bond Future	8.5200	8.5950	105.8504	105.7770	0.00
14/11/2006	R194 On 03-May-07			Bond Future	8.4100	8.4950	103.0757	103.0086	0.00
14/11/2006	R194 On 02-August-07			Bond Future	8.2500	8.3520	105.2816	105.2279	0.00
14/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3788	3405	3788	3405	0.00
14/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2501	2852	2501	2852	0.00
14/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5937	5558	5937	5558	0.00
14/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3281	3573	3281	3573	0.00
14/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7133	6837	7133	6837	0.00
14/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4423	4664	4423	4664	0.00
14/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2936	2609	2936	2609	0.00
14/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3157	3565	3157	3565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4417	3998	4417	3998	0.00
14/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2127	2441	2127	2441	0.00
14/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	7147	6724	7147	6724	0.00
14/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2553	2800	2553	2800	0.00
14/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7772	7461	7772	7461	0.00
14/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3975	4199	3975	4199	0.00
14/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6895	6481	6895	6481	0.00
14/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2688	2944	2688	2944	0.00
14/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7404	6972	7404	6972	0.00
14/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2422	2661	2422	2661	0.00
14/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8104	7784	8104	7784	0.00
14/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3763	3980	3763	3980	0.00
14/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7937	7622	7937	7622	0.00
14/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3868	4088	3868	4088	0.00
14/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8477	8011	8477	8011	0.00
14/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1949	2154	1949	2154	0.00
14/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4097	3695	4097	3695	0.00
14/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2308	2640	2308	2640	0.00
14/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1780	1548	1780	1548	0.00
14/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4523	5025	4523	5025	0.00
14/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	961	814	961	814	0.00
14/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6234	6822	6234	6822	0.00
14/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	448	369	448	369	0.00
14/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8262	8917	8262	8917	0.00
14/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	205	165	205	165	0.00
14/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10568	11263	10568	11263	0.00
14/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	84	66	84	66	0.00
14/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13007	13723	13007	13723	0.00
14/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	31	24	31	24	0.00
14/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15522	16249	15522	16249	0.00
14/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	10	8	10	8	0.00
14/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18080	18811	18080	18811	0.00
14/11/2006	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
14/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	25863	26597	25863	26597	0.00
14/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	1	1	1	1	0.00
14/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23256	23990	23256	23990	0.00
14/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	3	2	3	2	0.00
14/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	20660	21394	20660	21394	0.00
14/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8790	8454	8790	8454	0.00
14/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3363	3564	3363	3564	0.00
14/11/2006	R201 On 01-February-07			Bond Future	7.9000	7.9400	106.0021	105.7879	0.00
14/11/2006	R201 On 03-May-07			Bond Future	7.8600	7.8990	108.3152	108.1055	0.00
14/11/2006	R201 On 02-August-07			Bond Future	7.8300	7.8610	106.2100	106.0107	0.00
14/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17934	16836	17934	16836	0.00
14/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12234	13278	12234	13278	0.00
14/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	46223	44746	46223	44746	0.00
14/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9892	10513	9892	10513	0.00
14/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	51430	50073	51430	50073	0.00
14/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13882	14518	13882	14518	0.00
14/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	10488	9727	10488	9727	0.00
14/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19715	21097	19715	21097	0.00
14/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	27498	26084	27498	26084	0.00
14/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7137	7865	7137	7865	0.00
14/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	38673	37000	38673	37000	0.00
14/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3913	4383	3913	4383	0.00
14/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	45944	44151	45944	44151	0.00
14/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2669	3018	2669	3018	0.00
14/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	54533	52926	54533	52926	0.00
14/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7127	7617	7127	7617	0.00
14/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	59133	57671	59133	57671	0.00
14/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10771	11302	10771	11302	0.00
14/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	41060	39344	41060	39344	0.00
14/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3451	3878	3451	3878	0.00
14/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	43485	41729	43485	41729	0.00
14/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	3038	3424	3038	3424	0.00
14/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	50950	49091	50950	49091	0.00

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14/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2048	2331	2048	2331	0.00
14/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	56693	55056	56693	55056	0.00
14/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6542	7002	6542	7002	0.00
14/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	61127	59641	61127	59641	0.00
14/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10086	10592	10086	10592	0.00
14/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	58882	57216	58882	57216	0.00
14/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5996	6427	5996	6427	0.00
14/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	63148	61637	63148	61637	0.00
14/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9435	9917	9435	9917	0.00
14/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	63869	61893	63869	61893	0.00
14/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1076	1243	1076	1243	0.00
14/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	67899	66129	67899	66129	0.00
14/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4166	4493	4166	4493	0.00
14/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5639	5174	5639	5174	0.00
14/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30067	31745	30067	31745	0.00
14/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2699	2450	2699	2450	0.00
14/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	42606	44499	42606	44499	0.00
14/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1137	1022	1137	1022	0.00
14/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	56807	58835	56807	58835	0.00
14/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	418	372	418	372	0.00
14/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	72141	74238	72141	74238	0.00
14/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	76992	74945	76992	74945	0.00
14/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	556	651	556	651	0.00
14/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	71464	69864	71464	69864	0.00
14/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7157	7549	7157	7549	0.00
14/11/2006	R203 On 01-February-07			Bond Future	7.8100	7.8400	106.4094	106.1844	0.00
14/11/2006	R203 On 03-May-07			Bond Future	7.7700	7.8030	104.5445	104.3295	0.00
14/11/2006	R203 On 02-August-07			Bond Future	7.7400	7.7670	106.7822	106.5770	0.00
14/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	11914	10999	11914	10999	0.00
14/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16214	17550	16214	17550	0.00
14/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	54378	52588	54378	52588	0.00
14/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3872	4233	3872	4233	0.00
14/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	59132	57518	59132	57518	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6943	7380	6943	7380	0.00
14/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	21797	20420	21797	20420	0.00
14/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	8034	8908	8034	8908	0.00
14/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	34785	33011	34785	33011	0.00
14/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3373	3849	3373	3849	0.00
14/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	49840	47802	49840	47802	0.00
14/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1180	1392	1180	1392	0.00
14/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	56183	54078	56183	54078	0.00
14/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	735	880	735	880	0.00
14/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	52997	50923	52997	50923	0.00
14/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	935	1111	935	1111	0.00
14/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	66007	64086	66007	64086	0.00
14/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2180	2409	2180	2409	0.00
14/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	65855	63682	65855	63682	0.00
14/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	340	417	340	417	0.00
14/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	69901	68168	69901	68168	0.00
14/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4589	4907	4589	4907	0.00
14/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	68992	67044	68992	67044	0.00
14/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1872	2075	1872	2075	0.00
14/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	72674	70915	72674	70915	0.00
14/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4116	4409	4116	4409	0.00
14/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	72000	70028	72000	70028	0.00
14/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1601	1781	1601	1781	0.00
14/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	75473	73690	75473	73690	0.00
14/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3685	3954	3685	3954	0.00
14/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	59392	57260	59392	57260	0.00
14/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	573	691	573	691	0.00
14/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	82068	79840	82068	79840	0.00
14/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	80	102	80	102	0.00
14/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5523	5020	5523	5020	0.00
14/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	28310	30058	28310	30058	0.00
14/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	2116	1893	2116	1893	0.00
14/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	43826	45853	43826	45853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	31	27	31	27	0.00
14/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	101233	103479	101233	103479	0.00
14/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	161	140	161	140	0.00
14/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	81066	83295	81066	83295	0.00
14/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	656	578	656	578	0.00
14/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	61733	63906	61733	63906	0.00
14/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	84193	82146	84193	82146	0.00
14/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	828	932	828	932	0.00
14/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	86887	85021	86887	85021	0.00
14/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2319	2504	2319	2504	0.00
14/11/2006	R204 On 01-February-07			Bond Future	7.7800	7.8200	102.6724	102.3942	0.00
14/11/2006	R204 On 03-May-07			Bond Future	7.7500	7.7860	104.9039	104.6361	0.00
14/11/2006	R204 On 02-August-07			Bond Future	7.7200	7.7550	103.1072	102.8422	0.00
14/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	17656	16451	17656	16451	0.00
14/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20293	21872	20293	21872	0.00
14/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	65984	63993	65984	63993	0.00
14/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10656	11343	10656	11343	0.00
14/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	72533	70634	72533	70634	0.00
14/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15579	16331	15579	16331	0.00
14/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28669	27027	28669	27027	0.00
14/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	12125	13265	12125	13265	0.00
14/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	42065	40043	42065	40043	0.00
14/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6819	7580	6819	7580	0.00
14/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	57100	54788	57100	54788	0.00
14/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3620	4092	3620	4092	0.00
14/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	63437	61038	63437	61038	0.00
14/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2792	3175	2792	3175	0.00
14/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	60253	57896	60253	57896	0.00
14/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3181	3607	3181	3607	0.00
14/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	73129	70624	73129	70624	0.00
14/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1870	2147	1870	2147	0.00
14/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	76983	74838	76983	74838	0.00
14/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7564	8098	7564	8098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	82805	80775	82805	80775	0.00
14/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11935	12554	11935	12554	0.00
14/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	79816	77636	79816	77636	0.00
14/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6918	7417	6918	7417	0.00
14/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	85447	83386	85447	83386	0.00
14/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	11139	11728	11139	11728	0.00
14/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	82677	80465	82677	80465	0.00
14/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6318	6784	6318	6784	0.00
14/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	88116	86025	88116	86025	0.00
14/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10388	10946	10388	10946	0.00
14/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	66647	64209	66647	64209	0.00
14/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2446	2791	2446	2791	0.00
14/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	89572	86950	89572	86950	0.00
14/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	974	1134	974	1134	0.00
14/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	10004	9222	10004	9222	0.00
14/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	32318	34319	32318	34319	0.00
14/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	5060	4615	5060	4615	0.00
14/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	47559	49896	47559	49896	0.00
14/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2257	2037	2257	2037	0.00
14/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	65465	68027	65465	68027	0.00
14/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	295	261	295	261	0.00
14/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	106553	109302	106553	109302	0.00
14/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	878	785	878	785	0.00
14/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	85333	88023	85333	88023	0.00
14/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	94367	92037	94367	92037	0.00
14/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4330	4678	4330	4678	0.00
14/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	99027	96826	99027	96826	0.00
14/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7781	8230	7781	8230	0.00
14/11/2006	R207 On 01-February-07			Bond Future	7.7300	7.7590	96.5590	96.3230	0.00
14/11/2006	R207 On 03-May-07			Bond Future	7.7000	7.7280	98.6671	98.4251	0.00
14/11/2006	R207 On 02-August-07			Bond Future	7.6700	7.6980	97.1327	96.9005	0.00
14/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16153	15039	16153	15039	0.00
14/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	14500	15746	14500	15746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	64134	62089	64134	62089	0.00
14/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	4003	4377	4003	4377	0.00
14/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	68443	66567	68443	66567	0.00
14/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6728	7174	6728	7174	0.00
14/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	27939	26357	27939	26357	0.00
14/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6906	7684	6906	7684	0.00
14/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	42679	40724	42679	40724	0.00
14/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2790	3194	2790	3194	0.00
14/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	55796	53645	55796	53645	0.00
14/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1188	1397	1188	1397	0.00
14/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	62589	60372	62589	60372	0.00
14/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	742	884	742	884	0.00
14/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	59180	56993	59180	56993	0.00
14/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	943	1115	943	1115	0.00
14/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	69458	67192	69458	67192	0.00
14/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	449	543	449	543	0.00
14/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	76622	74445	76622	74445	0.00
14/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2305	2547	2305	2547	0.00
14/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	80178	78178	80178	78178	0.00
14/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4421	4743	4421	4743	0.00
14/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	76356	74057	76356	74057	0.00
14/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	264	324	264	324	0.00
14/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	79809	77605	79809	77605	0.00
14/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1992	2208	1992	2208	0.00
14/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	83182	81156	83182	81156	0.00
14/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3961	4257	3961	4257	0.00
14/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	83014	80785	83014	80785	0.00
14/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1717	1908	1717	1908	0.00
14/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	86209	84158	86209	84158	0.00
14/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3542	3812	3542	3812	0.00
14/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	66017	63774	66017	63774	0.00
14/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	580	696	580	696	0.00
14/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	8021	7363	8021	7363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	26290	27991	26290	27991	0.00
14/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3334	3016	3334	3016	0.00
14/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	42081	44123	42081	44123	0.00
14/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1133	1011	1133	1011	0.00
14/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	60935	63172	60935	63172	0.00
14/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	309	272	309	272	0.00
14/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	81758	84081	81758	84081	0.00
14/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	93530	91187	93530	91187	0.00
14/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	61	78	61	78	0.00
14/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	66	58	66	58	0.00
14/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	103775	106126	103775	106126	0.00
14/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	95953	93647	95953	93647	0.00
14/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	918	1032	918	1032	0.00
14/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	98492	96356	98492	96356	0.00
14/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2220	2405	2220	2405	0.00
14/11/2006	TRT1 On 01-February-07			Index Future	246.4700	246.0760	246.4670	246.0760	500.00
14/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	39891	37345	39891	37345	0.00
14/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	11221	12585	11221	12585	0.00
15/11/2006	CRD1 On 01-February-07			Index Future	106.8200	107.1890	106.8180	107.1890	10.00
15/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14440	16953	14440	16953	0.00
15/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	6260	5063	6260	5063	0.00
15/11/2006	GOVI On 01-February-07			jGovi	248.6100	249.6460	248.6105	249.6460	71.00
15/11/2006	GOVI On 03-May-07			jGovi	254.1100	254.6600	254.1145	254.6600	121.00
15/11/2006	GOVI On 02-August-07			jGovi	259.9100	260.5610	259.9065	260.5610	0.00
15/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	186105	196460	186105	196460	0.00
15/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
15/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	191174	196623	191174	196623	0.00
15/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	29	23	29	23	0.00
15/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	194314	200811	194314	200811	0.00
15/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	249	201	249	201	0.00
15/11/2006	J153 On 31-August-10			jSwap	8.8100	8.7220	0.0441	0.0412	0.00
15/11/2006	J157 On 15-September-15			jSwap	8.5300	8.4500	0.0453	0.0501	0.00
15/11/2006	J186 On 21-December-26			jSwap	8.0500	7.9960	0.0551	0.0503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	J194 On 28-February-08			jSwap	9.0400	8.9850	0.0215	0.0207	0.00
15/11/2006	J201 On 22-December-14			jSwap	8.5100	8.4380	0.0616	0.0575	0.00
15/11/2006	J203 On 15-September-17			jSwap	8.4500	8.3780	0.0673	0.0628	0.00
15/11/2006	J204 On 21-December-18			jSwap	8.3700	8.3090	0.0682	0.0637	0.00
15/11/2006	J207 On 15-January-20			jSwap	8.3500	8.2910	0.0287	0.0238	0.00
15/11/2006	JBAR On 21-December-05			jBar	8.7800	0.0000	0.0000	0.0000	0.00
15/11/2006	JFRA On 01-February-07			jFra	9.1100	9.0610	0.0222	0.0221	0.00
15/11/2006	JFRA On 07-February-08			jFra	8.9800	8.8800	0.0219	0.0217	0.00
15/11/2006	JFRA On 03-May-07			jFra	9.1800	9.1080	0.0224	0.0222	0.00
15/11/2006	JFRA On 02-August-07			jFra	9.1500	9.0620	0.0223	0.0221	0.00
15/11/2006	JFRA On 01-November-07			jFra	9.1300	9.0220	0.0239	0.0237	0.00
15/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3938	3813	3938	3813	0.00
15/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	5	7	5	7	0.00
15/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23933	23834	23933	23834	0.00
15/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20322	20464	20322	20464	0.00
15/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4140	3985	4140	3985	0.00
15/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	55	65	55	65	0.00
15/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4175	3977	4175	3977	0.00
15/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	144	168	144	168	0.00
15/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4520	4278	4520	4278	0.00
15/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	248	288	248	288	0.00
15/11/2006	JN02 On 01-February-07			jNote	8.9800	8.8930	0.1636	0.1621	0.00
15/11/2006	JN02 On 03-May-07			jNote	8.9100	8.8170	0.1624	0.1609	0.00
15/11/2006	JN02 On 02-August-07			jNote	8.8300	8.7260	0.1611	0.1593	0.00
15/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	9058	8345	9058	8345	0.00
15/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9388	10298	9388	10298	0.00
15/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10762	10077	10762	10077	0.00
15/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16906	17979	16906	17979	0.00
15/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13335	12590	13335	12590	0.00
15/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21016	22161	21016	22161	0.00
15/11/2006	JN05 On 01-February-07			jNote	8.6100	8.5270	0.3458	0.3431	0.00
15/11/2006	JN05 On 03-May-07			jNote	8.5600	8.4760	0.3442	0.3416	0.00
15/11/2006	JN05 On 02-August-07			jNote	8.5100	8.4210	0.3426	0.3399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1624	1237	1624	1237	0.00
15/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	27243	30331	27243	30331	0.00
15/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	4122	3479	4122	3479	0.00
15/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31827	34670	31827	34670	0.00
15/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	6122	5365	6122	5365	0.00
15/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36087	38828	36087	38828	0.00
15/11/2006	JN10 On 01-February-07			jNote	8.3800	8.3030	0.5600	0.5572	0.00
15/11/2006	JN10 On 03-May-07			jNote	8.3400	8.2650	0.5585	0.5557	0.00
15/11/2006	JN10 On 02-August-07			jNote	8.2900	8.2250	0.5569	0.5542	0.00
15/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	362	222	362	222	0.00
15/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	42158	46995	42158	46995	0.00
15/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1654	1244	1654	1244	0.00
15/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	46142	50663	46142	50663	0.00
15/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2978	2413	2978	2413	0.00
15/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	50382	54635	50382	54635	0.00
15/11/2006	JROD On 31-January-07			jRod	8.6000	8.6120	0.0017	0.0017	0.00
15/11/2006	JROD On 28-February-07			jRod	8.4100	8.4110	0.0022	0.0022	0.00
15/11/2006	JROD On 30-March-07			jRod	8.6700	8.6730	0.0035	0.0035	0.00
15/11/2006	JROD On 30-April-07			jRod	8.9100	8.9100	0.0046	0.0046	0.00
15/11/2006	JROD On 31-May-07			jRod	8.6900	8.6880	0.0053	0.0052	0.00
15/11/2006	JROD On 30-November-06			jRod	7.9800	7.9020	0.0002	0.0000	0.00
15/11/2006	JROD On 29-December-06			jRod	8.2100	8.2160	0.0007	0.0007	0.00
15/11/2006	OTH1 On 01-February-07			Index Future	245.3900	246.1900	245.3920	246.1900	15.00
15/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	32753	38119	32753	38119	0.00
15/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	14633	12019	14633	12019	0.00
15/11/2006	R153 On 01-February-07			Bond Future	8.2100	8.1300	120.2300	120.4950	67.00
15/11/2006	R153 On 03-May-07			Bond Future	8.1500	8.0650	116.2583	116.5068	0.00
15/11/2006	R153 On 02-August-07			Bond Future	8.0100	7.9130	118.9719	119.2472	0.00
15/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9364	10881	9364	10881	0.00
15/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8042	6909	8042	6909	0.00
15/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19229	20881	19229	20881	0.00
15/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8289	7456	8289	7456	0.00
15/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24538	26363	24538	26363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10414	9486	10414	9486	0.00
15/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13381	15192	13381	15192	0.00
15/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5478	4638	5478	4638	0.00
15/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20575	22732	20575	22732	0.00
15/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2888	2396	2888	2396	0.00
15/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15639	17579	15639	17579	0.00
15/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4463	3752	4463	3752	0.00
15/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14493	16370	14493	16370	0.00
15/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4951	4178	4951	4178	0.00
15/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23263	25077	23263	25077	0.00
15/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6217	5547	6217	5547	0.00
15/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28243	30203	28243	30203	0.00
15/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8441	7648	8441	7648	0.00
15/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27389	29742	27389	29742	0.00
15/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1632	1335	1632	1335	0.00
15/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24331	26183	24331	26183	0.00
15/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5765	5133	5765	5133	0.00
15/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25421	27310	25421	27310	0.00
15/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5338	4743	5338	4743	0.00
15/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29210	31202	29210	31202	0.00
15/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7995	7233	7995	7233	0.00
15/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30192	32216	30192	32216	0.00
15/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7566	6836	7566	6836	0.00
15/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5438	6548	5438	6548	0.00
15/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12412	10871	12412	10871	0.00
15/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2755	3466	2755	3466	0.00
15/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18100	16161	18100	16161	0.00
15/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1301	1708	1301	1708	0.00
15/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	25095	22852	25095	22852	0.00
15/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	543	748	543	748	0.00
15/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	32864	30419	32864	30419	0.00
15/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	199	288	199	288	0.00
15/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	41126	38566	41126	38566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	18	29	18	29	0.00
15/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	58398	55758	58398	55758	0.00
15/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	64	97	64	97	0.00
15/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	49677	47061	49677	47061	0.00
15/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34663	37140	34663	37140	0.00
15/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	909	736	909	736	0.00
15/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29993	32017	29993	32017	0.00
15/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3868	3408	3868	3408	0.00
15/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34271	36413	34271	36413	0.00
15/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6022	5411	6022	5411	0.00
15/11/2006	R157 On 01-February-07			Bond Future	8.0200	7.9550	138.9742	139.4222	0.00
15/11/2006	R157 On 03-May-07			Bond Future	7.9800	7.9150	135.1826	135.6209	512.00
15/11/2006	R157 On 02-August-07			Bond Future	7.9100	7.8390	138.2921	138.7929	0.00
15/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18522	20956	18522	20956	0.00
15/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	19640	17594	19640	17594	0.00
15/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	51664	54875	51664	54875	0.00
15/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	14123	12951	14123	12951	0.00
15/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61182	64720	61182	64720	0.00
15/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	19881	18410	19881	18410	0.00
15/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14919	17071	14919	17071	250.00
15/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	23523	21195	23523	21195	0.00
15/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29306	32387	29306	32387	0.00
15/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	11952	10553	11952	10553	0.00
15/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	36937	40343	36937	40343	150.00
15/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	8664	7591	8664	7591	0.00
15/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42405	45998	42405	45998	0.00
15/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	6921	6033	6921	6033	0.00
15/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45242	48918	45242	48918	0.00
15/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	6171	5368	6171	5368	0.00
15/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51083	54908	51083	54908	0.00
15/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4881	4226	4881	4226	0.00
15/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	61693	65166	61693	65166	0.00
15/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	10223	9314	10223	9314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	70514	74299	70514	74299	0.00
15/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	15624	14401	15624	14401	0.00
15/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	108597	112997	108597	112997	0.00
15/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	528	448	528	448	150.00
15/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	48136	51890	48136	51890	0.00
15/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	5493	4767	5493	4767	0.00
15/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57115	61067	57115	61067	0.00
15/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3834	3306	3834	3306	0.00
15/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64314	67848	64314	67848	0.00
15/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	9394	8544	9394	8544	0.00
15/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	72936	76779	72936	76779	0.00
15/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	14679	13513	14679	13513	0.00
15/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66978	70568	66978	70568	0.00
15/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	8619	7826	8619	7826	0.00
15/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	65684	70081	65684	70081	0.00
15/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	4071	3460	4071	3460	0.00
15/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	72852	77029	72852	77029	0.00
15/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2100	1798	2100	1798	0.00
15/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	78001	81794	78001	81794	0.00
15/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	6013	5423	6013	5423	0.00
15/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10363	12084	10363	12084	0.00
15/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	30301	27543	30301	27543	0.00
15/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5363	6450	5363	6450	0.00
15/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	44477	41084	44477	41084	0.00
15/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2465	3069	2465	3069	0.00
15/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	61119	57243	61119	57243	0.00
15/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	996	1289	996	1289	0.00
15/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	79560	75373	79560	75373	0.00
15/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	89029	93341	89029	93341	0.00
15/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1127	959	1127	959	0.00
15/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	105339	109728	105339	109728	0.00
15/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	601	509	601	509	0.00
15/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	121584	126015	121584	126015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	316	267	316	267	0.00
15/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	85520	89627	85520	89627	0.00
15/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	10603	9703	10603	9703	0.00
15/11/2006	R186 On 01-February-07			Bond Future	7.6400	7.5960	130.3582	130.8775	2.00
15/11/2006	R186 On 03-May-07			Bond Future	7.6100	7.5650	133.2289	133.7222	0.00
15/11/2006	R186 On 02-August-07			Bond Future	7.5700	7.5360	130.8099	131.2771	0.00
15/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	20240	22640	20240	22640	0.00
15/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	37419	34627	37419	34627	0.00
15/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	93481	97360	93481	97360	0.00
15/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	17705	16652	17705	16652	0.00
15/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	104101	107636	104101	107636	0.00
15/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	25048	23911	25048	23911	0.00
15/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	35824	39119	35824	39119	0.00
15/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	22131	20234	22131	20234	0.00
15/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	55655	59680	55655	59680	0.00
15/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	12181	11014	12181	11014	0.00
15/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	73781	78229	73781	78229	0.00
15/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	7237	6493	7237	6493	0.00
15/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	83400	88006	83400	88006	0.00
15/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	5565	4979	5565	4979	0.00
15/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	110326	114468	110326	114468	0.00
15/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	12423	11634	12423	11634	0.00
15/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	103270	108102	103270	108102	0.00
15/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	3328	2968	3328	2968	0.00
15/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	119979	123739	119979	123739	0.00
15/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	18939	18027	18939	18027	0.00
15/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	119049	123305	119049	123305	0.00
15/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	10314	9637	10314	9637	0.00
15/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	124060	127872	124060	127872	0.00
15/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	17619	16758	17619	16758	0.00
15/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	128180	132041	128180	132041	0.00
15/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	16375	15564	16375	15564	0.00
15/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	128322	133332	128322	133332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1609	1428	1609	1428	0.00
15/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	136934	141380	136934	141380	0.00
15/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6983	6496	6983	6496	0.00
15/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	144996	149035	144996	149035	0.00
15/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	12100	11468	12100	11468	0.00
15/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	78527	83060	78527	83060	0.00
15/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	6318	5659	6318	5659	0.00
15/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10275	11800	10275	11800	0.00
15/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	59465	55798	59465	55798	0.00
15/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4501	5330	4501	5330	0.00
15/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	86891	82528	86891	82528	0.00
15/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1672	2051	1672	2051	0.00
15/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	118501	113688	118501	113688	0.00
15/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	518	661	518	661	0.00
15/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	153082	148033	153082	148033	0.00
15/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	153340	158443	153340	158443	0.00
15/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	779	689	779	689	0.00
15/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	114666	118867	114666	118867	0.00
15/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	11328	10597	11328	10597	0.00
15/11/2006	R194 On 01-February-07			Bond Future	8.6600	8.5220	105.7097	105.8504	0.00
15/11/2006	R194 On 03-May-07			Bond Future	8.5600	8.4090	102.9564	103.0757	0.00
15/11/2006	R194 On 02-August-07			Bond Future	8.4200	8.2540	105.1908	105.2816	0.00
15/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2279	2936	2279	2936	0.00
15/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3908	3157	3908	3157	0.00
15/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5238	5937	5238	5937	0.00
15/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3775	3281	3775	3281	0.00
15/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6608	7133	6608	7133	0.00
15/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4807	4423	4807	4423	0.00
15/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3020	3788	3020	3788	0.00
15/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3141	2501	3141	2501	0.00
15/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3579	4417	3579	4417	0.00
15/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2696	2127	2696	2127	0.00
15/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6370	7147	6370	7147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2968	2553	2968	2553	0.00
15/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7221	7772	7221	7772	0.00
15/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4331	3975	4331	3975	0.00
15/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6133	6895	6133	6895	0.00
15/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3119	2688	3119	2688	0.00
15/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6612	7404	6612	7404	0.00
15/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2823	2422	2823	2422	0.00
15/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7539	8104	7539	8104	0.00
15/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4106	3763	4106	3763	0.00
15/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7379	7937	7379	7937	0.00
15/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4218	3868	4218	3868	0.00
15/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7626	8477	7626	8477	0.00
15/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2291	1949	2291	1949	0.00
15/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3294	4097	3294	4097	0.00
15/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2912	2308	2912	2308	0.00
15/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1311	1780	1311	1780	0.00
15/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5461	4523	5461	4523	0.00
15/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	663	961	663	961	0.00
15/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7344	6234	7344	6234	0.00
15/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	286	448	286	448	0.00
15/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9507	8262	9507	8262	0.00
15/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	122	205	122	205	0.00
15/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11893	10568	11893	10568	0.00
15/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	47	84	47	84	0.00
15/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14377	13007	14377	13007	0.00
15/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	16	31	16	31	0.00
15/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16915	15522	16915	15522	0.00
15/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	5	10	5	10	0.00
15/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19482	18080	19482	18080	0.00
15/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
15/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27270	25863	27270	25863	0.00
15/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	1	0	1	0.00
15/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24663	23256	24663	23256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	3	1	3	0.00
15/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22066	20660	22066	20660	0.00
15/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8199	8790	8199	8790	0.00
15/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3680	3363	3680	3363	0.00
15/11/2006	R201 On 01-February-07			Bond Future	7.9800	7.9040	105.5683	106.0021	0.00
15/11/2006	R201 On 03-May-07			Bond Future	7.9400	7.8630	107.8906	108.3152	0.00
15/11/2006	R201 On 02-August-07			Bond Future	7.9000	7.8260	105.8119	106.2100	0.00
15/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15477	17934	15477	17934	0.00
15/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	14115	12234	14115	12234	0.00
15/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43077	46223	43077	46223	0.00
15/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	10993	9892	10993	9892	0.00
15/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48591	51430	48591	51430	0.00
15/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	15024	13882	15024	13882	0.00
15/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8733	10488	8733	10488	0.00
15/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	22299	19715	22299	19715	0.00
15/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24417	27498	24417	27498	0.00
15/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	8394	7137	8394	7137	0.00
15/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35109	38673	35109	38673	0.00
15/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4687	3913	4687	3913	0.00
15/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42165	45944	42165	45944	0.00
15/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	3228	2669	3228	2669	0.00
15/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51143	54533	51143	54533	0.00
15/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7983	7127	7983	7127	0.00
15/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56095	59133	56095	59133	0.00
15/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	11715	10771	11715	10771	0.00
15/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	37418	41060	37418	41060	0.00
15/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	4148	3451	4148	3451	0.00
15/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	39772	43485	39772	43485	0.00
15/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	3663	3038	3663	3038	0.00
15/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47056	50950	47056	50950	0.00
15/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2492	2048	2492	2048	0.00
15/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	53247	56693	53247	56693	0.00
15/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	7342	6542	7342	6542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58044	61127	58044	61127	0.00
15/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10983	10086	10983	10086	0.00
15/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55382	58882	55382	58882	0.00
15/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	6742	5996	6742	5996	0.00
15/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60019	63148	60019	63148	0.00
15/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	10287	9435	10287	9435	0.00
15/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	59778	63869	59778	63869	0.00
15/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1324	1076	1324	1076	0.00
15/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64209	67899	64209	67899	0.00
15/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4724	4166	4724	4166	0.00
15/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4524	5639	4524	5639	0.00
15/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	33291	30067	33291	30067	0.00
15/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2077	2699	2077	2699	0.00
15/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	46322	42606	46322	42606	0.00
15/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	836	1137	836	1137	0.00
15/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	60844	56807	60844	56807	0.00
15/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	292	418	292	418	0.00
15/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	76354	72141	76354	72141	0.00
15/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	72787	76992	72787	76992	0.00
15/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	689	556	689	556	0.00
15/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68170	71464	68170	71464	0.00
15/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7842	7157	7842	7157	0.00
15/11/2006	R203 On 01-February-07			Bond Future	7.8800	7.8090	105.9166	106.4094	0.00
15/11/2006	R203 On 03-May-07			Bond Future	7.8400	7.7730	104.0722	104.5445	0.00
15/11/2006	R203 On 02-August-07			Bond Future	7.8000	7.7380	106.3301	106.7822	0.00
15/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	9711	11914	9711	11914	0.00
15/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	18939	16214	18939	16214	0.00
15/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	50360	54378	50360	54378	0.00
15/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	4578	3872	4578	3872	0.00
15/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	55489	59132	55489	59132	0.00
15/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	7820	6943	7820	6943	0.00
15/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	18588	21797	18588	21797	0.00
15/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	9753	8034	9753	8034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	30756	34785	30756	34785	0.00
15/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	4271	3373	4271	3373	0.00
15/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	45295	49840	45295	49840	0.00
15/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1562	1180	1562	1180	0.00
15/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	51511	56183	51511	56183	0.00
15/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	990	735	990	735	0.00
15/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	48383	52997	48383	52997	0.00
15/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1249	935	1249	935	0.00
15/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	61725	66007	61725	66007	0.00
15/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2622	2180	2622	2180	0.00
15/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	61059	65855	61059	65855	0.00
15/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	471	340	471	340	0.00
15/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	66013	69901	66013	69901	0.00
15/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	5221	4589	5221	4589	0.00
15/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	64657	68992	64657	68992	0.00
15/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2261	1872	2261	1872	0.00
15/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	68732	72674	68732	72674	0.00
15/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4696	4116	4696	4116	0.00
15/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	67617	72000	67617	72000	0.00
15/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1943	1601	1943	1601	0.00
15/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	71482	75473	71482	75473	0.00
15/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	4215	3685	4215	3685	0.00
15/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	54671	59392	54671	59392	0.00
15/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	779	573	779	573	0.00
15/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	77177	82068	77177	82068	0.00
15/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	116	80	116	80	0.00
15/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4264	5523	4264	5523	0.00
15/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	31979	28310	31979	28310	0.00
15/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1535	2116	1535	2116	0.00
15/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	48172	43826	48172	43826	0.00
15/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	18	31	18	31	0.00
15/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	106147	101233	106147	101233	0.00
15/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	101	161	101	161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	85933	81066	85933	81066	0.00
15/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	443	656	443	656	0.00
15/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	66449	61733	66449	61733	0.00
15/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	79663	84193	79663	84193	0.00
15/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	1022	828	1022	828	0.00
15/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	82727	86887	82727	86887	0.00
15/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2680	2319	2680	2319	0.00
15/11/2006	R204 On 01-February-07			Bond Future	7.8600	7.7840	102.1092	102.6724	0.00
15/11/2006	R204 On 03-May-07			Bond Future	7.8200	7.7510	104.3539	104.9039	0.00
15/11/2006	R204 On 02-August-07			Bond Future	7.7900	7.7200	102.5781	103.1072	0.00
15/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	14928	17656	14928	17656	0.00
15/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	23197	20293	23197	20293	0.00
15/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	61706	65984	61706	65984	0.00
15/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	11878	10656	11878	10656	0.00
15/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	68584	72533	68584	72533	0.00
15/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	16921	15579	16921	15579	0.00
15/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25053	28669	25053	28669	0.00
15/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	14141	12125	14141	12125	0.00
15/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	37719	42065	37719	42065	0.00
15/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	8106	6819	8106	6819	0.00
15/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52227	57100	52227	57100	0.00
15/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4380	3620	4380	3620	0.00
15/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	58411	63437	58411	63437	0.00
15/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	3397	2792	3397	2792	0.00
15/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	55300	60253	55300	60253	0.00
15/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3861	3181	3861	3181	0.00
15/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	67922	73129	67922	73129	0.00
15/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2294	1870	2294	1870	0.00
15/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	72417	76983	72417	76983	0.00
15/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	8498	7564	8498	7564	0.00
15/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	78609	82805	78609	82805	0.00
15/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	13029	11935	13029	11935	0.00
15/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	75185	79816	75185	79816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	7788	6918	7788	6918	0.00
15/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	81194	85447	81194	85447	0.00
15/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	12177	11139	12177	11139	0.00
15/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	77986	82677	77986	82677	0.00
15/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	7126	6318	7126	6318	0.00
15/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	83807	88116	83807	88116	0.00
15/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	11370	10388	11370	10388	0.00
15/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	61554	66647	61554	66647	0.00
15/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2985	2446	2985	2446	0.00
15/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	84172	89572	84172	89572	0.00
15/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1206	974	1206	974	0.00
15/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8167	10004	8167	10004	0.00
15/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	36113	32318	36113	32318	0.00
15/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3970	5060	3970	5060	0.00
15/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	52101	47559	52101	47559	0.00
15/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1694	2257	1694	2257	0.00
15/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	70533	65465	70533	65465	0.00
15/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	200	295	200	295	0.00
15/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	112090	106553	112090	106553	0.00
15/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	628	878	628	878	0.00
15/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	90715	85333	90715	85333	0.00
15/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	89461	94367	89461	94367	0.00
15/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4923	4330	4923	4330	0.00
15/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	94516	99027	94516	99027	0.00
15/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	8562	7781	8562	7781	0.00
15/11/2006	R207 On 01-February-07			Bond Future	7.7900	7.7290	96.0722	96.5590	0.00
15/11/2006	R207 On 03-May-07			Bond Future	7.7600	7.6970	98.1840	98.6671	0.00
15/11/2006	R207 On 02-August-07			Bond Future	7.7300	7.6680	96.6691	97.1327	0.00
15/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13623	16153	13623	16153	0.00
15/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	16838	14500	16838	14500	0.00
15/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	59957	64134	59957	64134	0.00
15/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	4656	4003	4656	4003	0.00
15/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	64611	68443	64611	68443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	7532	6728	7532	6728	0.00
15/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24470	27939	24470	27939	0.00
15/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	8304	6906	8304	6906	0.00
15/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	38503	42679	38503	42679	0.00
15/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	3482	2790	3482	2790	0.00
15/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	51270	55796	51270	55796	0.00
15/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1530	1188	1530	1188	0.00
15/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	57950	62589	57950	62589	0.00
15/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	970	742	970	742	0.00
15/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	54592	59180	54592	59180	0.00
15/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	1223	943	1223	943	0.00
15/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	64738	69458	64738	69458	0.00
15/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	597	449	597	449	0.00
15/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	72206	76622	72206	76622	0.00
15/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2720	2305	2720	2305	0.00
15/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	76116	80178	76116	80178	0.00
15/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4995	4421	4995	4421	0.00
15/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	71581	76356	71581	76356	0.00
15/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	356	264	356	264	0.00
15/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	75345	79809	75345	79809	0.00
15/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	2360	1992	2360	1992	0.00
15/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	79071	83182	79071	83182	0.00
15/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	4486	3961	4486	3961	0.00
15/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	78507	83014	78507	83014	0.00
15/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	2041	1717	2041	1717	0.00
15/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	82052	86209	82052	86209	0.00
15/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	4020	3542	4020	3542	0.00
15/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	61334	66017	61334	66017	0.00
15/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	764	580	764	580	0.00
15/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6462	8021	6462	8021	0.00
15/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	29598	26290	29598	26290	0.00
15/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2545	3334	2545	3334	0.00
15/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	46160	42081	46160	42081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	814	1133	814	1133	0.00
15/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	65483	60935	65483	60935	0.00
15/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	207	309	207	309	0.00
15/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	86524	81758	86524	81758	0.00
15/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	88687	93530	88687	93530	0.00
15/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	85	61	85	61	0.00
15/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	41	66	41	66	0.00
15/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	108617	103775	108617	103775	0.00
15/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	91311	95953	91311	95953	0.00
15/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1107	918	1107	918	0.00
15/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	94180	98492	94180	98492	0.00
15/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2543	2220	2543	2220	0.00
15/11/2006	TRT1 On 01-February-07			Index Future	245.6800	246.4670	245.6780	246.4670	500.00
15/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	34454	39891	34454	39891	0.00
15/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	13674	11221	13674	11221	0.00
16/11/2006	CRD1 On 01-February-07			Index Future	107.1100	106.8180	107.1110	106.8180	10.00
16/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	16306	14440	16306	14440	0.00
16/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5196	6260	5196	6260	0.00
16/11/2006	GOVI On 01-February-07			jGovi	249.6500	248.6105	249.6450	248.6105	71.00
16/11/2006	GOVI On 03-May-07			jGovi	254.9300	254.1145	254.9290	254.1145	121.00
16/11/2006	GOVI On 02-August-07			jGovi	260.3600	259.9065	260.3610	259.9065	0.00
16/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	196450	186105	196450	186105	0.00
16/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
16/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	199308	191174	199308	191174	0.00
16/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	18	29	18	29	0.00
16/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	198819	194314	198819	194314	0.00
16/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	209	249	209	249	0.00
16/11/2006	ILBI On 01-February-07			Index Future	270.0000	0.0000	270.0000	0.0000	0.00
16/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	57204	0	57204	0	0.00
16/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	7204	0	7204	0	0.00
16/11/2006	J153 On 31-August-10			jSwap	8.6900	8.8100	0.0402	0.0441	0.00
16/11/2006	J157 On 15-September-15			jSwap	8.4000	8.5250	0.0536	0.0453	0.00
16/11/2006	J186 On 21-December-26			jSwap	7.9200	8.0450	0.0426	0.0551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	J194 On 28-February-08			jSwap	8.9700	9.0420	0.0206	0.0215	0.00
16/11/2006	J201 On 22-December-14			jSwap	8.3900	8.5060	0.0545	0.0616	0.00
16/11/2006	J203 On 15-September-17			jSwap	8.3100	8.4450	0.0579	0.0673	0.00
16/11/2006	J204 On 21-December-18			jSwap	8.2300	8.3690	0.0574	0.0682	0.00
16/11/2006	J207 On 15-January-20			jSwap	8.2100	8.3520	0.0171	0.0287	0.00
16/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
16/11/2006	JFRA On 01-February-07			jFra	9.0500	9.1130	0.0221	0.0222	0.00
16/11/2006	JFRA On 07-February-08			jFra	8.8400	8.9790	0.0216	0.0219	0.00
16/11/2006	JFRA On 03-May-07			jFra	9.1100	9.1760	0.0222	0.0224	0.00
16/11/2006	JFRA On 02-August-07			jFra	9.0400	9.1540	0.0220	0.0223	0.00
16/11/2006	JFRA On 01-November-07			jFra	9.0100	9.1300	0.0236	0.0239	0.00
16/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3788	3938	3788	3938	0.00
16/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	7	5	7	5	0.00
16/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23733	23933	23733	23933	0.00
16/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20465	20322	20465	20322	0.00
16/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3986	4140	3986	4140	0.00
16/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	63	55	63	55	0.00
16/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3918	4175	3918	4175	0.00
16/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	173	144	173	144	0.00
16/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4244	4520	4244	4520	0.00
16/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	291	248	291	248	0.00
16/11/2006	JN02 On 01-February-07			jNote	8.8700	8.9820	0.1617	0.1636	0.00
16/11/2006	JN02 On 03-May-07			jNote	8.7900	8.9130	0.1604	0.1624	0.00
16/11/2006	JN02 On 02-August-07			jNote	8.7000	8.8290	0.1589	0.1611	0.00
16/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8027	9058	8027	9058	0.00
16/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10418	9388	10418	9388	0.00
16/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9816	10762	9816	10762	0.00
16/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18176	16906	18176	16906	0.00
16/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12335	13335	12335	13335	0.00
16/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22384	21016	22384	21016	0.00
16/11/2006	JN05 On 01-February-07			jNote	8.4800	8.6120	0.3415	0.3458	0.00
16/11/2006	JN05 On 03-May-07			jNote	8.4300	8.5610	0.3399	0.3442	0.00
16/11/2006	JN05 On 02-August-07			jNote	8.3700	8.5060	0.3382	0.3426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	992	1624	992	1624	0.00
16/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	32044	27243	32044	27243	0.00
16/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3082	4122	3082	4122	0.00
16/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	36279	31827	36279	31827	0.00
16/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4888	6122	4888	6122	0.00
16/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	40448	36087	40448	36087	0.00
16/11/2006	JN10 On 01-February-07			jNote	8.2400	8.3750	0.5540	0.5600	0.00
16/11/2006	JN10 On 03-May-07			jNote	8.2000	8.3360	0.5523	0.5585	0.00
16/11/2006	JN10 On 02-August-07			jNote	8.1500	8.2940	0.5503	0.5569	0.00
16/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	125	362	125	362	0.00
16/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	51227	42158	51227	42158	0.00
16/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	903	1654	903	1654	0.00
16/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	55008	46142	55008	46142	0.00
16/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1862	2978	1862	2978	0.00
16/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	59336	50382	59336	50382	0.00
16/11/2006	JROD On 31-January-07			jRod	8.5900	8.5990	0.0016	0.0017	0.00
16/11/2006	JROD On 28-February-07			jRod	8.4000	8.4060	0.0021	0.0022	0.00
16/11/2006	JROD On 30-March-07			jRod	8.6600	8.6710	0.0034	0.0035	0.00
16/11/2006	JROD On 30-April-07			jRod	8.9100	8.9130	0.0046	0.0046	0.00
16/11/2006	JROD On 31-May-07			jRod	8.6900	8.6940	0.0052	0.0053	0.00
16/11/2006	JROD On 30-November-06			jRod	7.9000	7.9830	0.0000	0.0002	0.00
16/11/2006	JROD On 29-December-06			jRod	8.2000	8.2070	0.0007	0.0007	0.00
16/11/2006	OTH1 On 01-February-07			Index Future	246.0700	245.3920	246.0710	245.3920	15.00
16/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	37051	32753	37051	32753	0.00
16/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	12141	14633	12141	14633	0.00
16/11/2006	R153 On 01-February-07			Bond Future	8.1400	8.2100	120.4618	120.2300	67.00
16/11/2006	R153 On 03-May-07			Bond Future	8.0800	8.1450	116.4757	116.2583	0.00
16/11/2006	R153 On 02-August-07			Bond Future	7.9200	8.0080	119.2356	118.9719	0.00
16/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10581	9364	10581	9364	0.00
16/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6941	8042	6941	8042	0.00
16/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20604	19229	20604	19229	0.00
16/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7490	8289	7490	8289	0.00
16/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26228	24538	26228	24538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9466	10414	9466	10414	0.00
16/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14863	13381	14863	13381	0.00
16/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4641	5478	4641	5478	0.00
16/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22383	20575	22383	20575	0.00
16/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2378	2888	2378	2888	0.00
16/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17241	15639	17241	15639	0.00
16/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3746	4463	3746	4463	0.00
16/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16036	14493	16036	14493	0.00
16/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4176	4951	4176	4951	0.00
16/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24786	23263	24786	23263	0.00
16/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5567	6217	5567	6217	0.00
16/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30065	28243	30065	28243	0.00
16/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7626	8441	7626	8441	0.00
16/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29389	27389	29389	27389	0.00
16/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1314	1632	1314	1632	0.00
16/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25889	24331	25889	24331	0.00
16/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5150	5765	5150	5765	0.00
16/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	27013	25421	27013	25421	0.00
16/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4758	5338	4758	5338	0.00
16/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31064	29210	31064	29210	0.00
16/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7211	7995	7211	7995	0.00
16/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32078	30192	32078	30192	0.00
16/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6814	7566	6814	7566	0.00
16/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6302	5438	6302	5438	0.00
16/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10957	12412	10957	12412	0.00
16/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3289	2755	3289	2755	0.00
16/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16316	18100	16316	18100	0.00
16/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1594	1301	1594	1301	0.00
16/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	23070	25095	23070	25095	0.00
16/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	684	543	684	543	0.00
16/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30686	32864	30686	32864	0.00
16/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	257	199	257	199	0.00
16/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38866	41126	38866	41126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	24	18	24	18	0.00
16/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	56086	58398	56086	58398	0.00
16/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	84	64	84	64	0.00
16/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47379	49677	47379	49677	0.00
16/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	36790	34663	36790	34663	0.00
16/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	717	909	717	909	0.00
16/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31712	29993	31712	29993	0.00
16/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3414	3868	3414	3868	0.00
16/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36275	34271	36275	34271	0.00
16/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5389	6022	5389	6022	0.00
16/11/2006	R157 On 01-February-07			Bond Future	7.9500	8.0150	139.4970	138.9742	0.00
16/11/2006	R157 On 03-May-07			Bond Future	7.9100	7.9750	135.6941	135.1826	512.00
16/11/2006	R157 On 02-August-07			Bond Future	7.8300	7.9090	138.8862	138.2921	0.00
16/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	21114	18522	21114	18522	0.00
16/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	17004	19640	17004	19640	0.00
16/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	55262	51664	55262	51664	0.00
16/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12606	14123	12606	14123	0.00
16/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	65252	61182	65252	61182	0.00
16/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	18010	19881	18010	19881	0.00
16/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	17185	14919	17185	14919	250.00
16/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20560	23523	20560	23523	0.00
16/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32673	29306	32673	29306	0.00
16/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10091	11952	10091	11952	0.00
16/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	40707	36937	40707	36937	150.00
16/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7206	8664	7206	8664	0.00
16/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	46411	42405	46411	42405	0.00
16/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5698	6921	5698	6921	0.00
16/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	49355	45242	49355	45242	0.00
16/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5056	6171	5056	6171	0.00
16/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	55390	51083	55390	51083	0.00
16/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3959	4881	3959	4881	0.00
16/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	65616	61693	65616	61693	0.00
16/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9031	10223	9031	10223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	74888	70514	74888	70514	0.00
16/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14057	15624	14057	15624	0.00
16/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	113695	108597	113695	108597	0.00
16/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	398	528	398	528	150.00
16/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	52349	48136	52349	48136	0.00
16/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4478	5493	4478	5493	0.00
16/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	61589	57115	61589	57115	0.00
16/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3079	3834	3079	3834	0.00
16/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	68313	64314	68313	64314	0.00
16/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8277	9394	8277	9394	0.00
16/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	77382	72936	77382	72936	0.00
16/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13184	14679	13184	14679	0.00
16/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71047	66978	71047	66978	0.00
16/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7574	8619	7574	8619	0.00
16/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	70862	65684	70862	65684	0.00
16/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3308	4071	3308	4071	0.00
16/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	77631	72852	77631	72852	0.00
16/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1651	2100	1651	2100	0.00
16/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82329	78001	82329	78001	0.00
16/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5226	6013	5226	6013	0.00
16/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	12141	10363	12141	10363	0.00
16/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	26851	30301	26851	30301	0.00
16/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6444	5363	6444	5363	0.00
16/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	40329	44477	40329	44477	0.00
16/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3040	2465	3040	2465	0.00
16/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	56466	61119	56466	61119	0.00
16/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1262	996	1262	996	0.00
16/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	74598	79560	74598	79560	0.00
16/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	93998	89029	93998	89029	0.00
16/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	868	1127	868	1127	0.00
16/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	110421	105339	110421	105339	0.00
16/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	454	601	454	601	0.00
16/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	126731	121584	126731	121584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	234	316	234	316	0.00
16/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	90296	85520	90296	85520	0.00
16/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9439	10603	9439	10603	0.00
16/11/2006	R186 On 01-February-07			Bond Future	7.5500	7.6380	131.4248	130.3582	2.00
16/11/2006	R186 On 03-May-07			Bond Future	7.5200	7.6050	134.3303	133.2289	0.00
16/11/2006	R186 On 02-August-07			Bond Future	7.4800	7.5740	131.9205	130.8099	0.00
16/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	42214	35824	42214	35824	0.00
16/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	17855	22131	17855	22131	0.00
16/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	101887	93481	101887	93481	0.00
16/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	15097	17705	15097	17705	0.00
16/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	112282	104101	112282	104101	0.00
16/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	22122	25048	22122	25048	0.00
16/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	24792	20240	24792	20240	0.00
16/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	31306	37419	31306	37419	0.00
16/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	63602	55655	63602	55655	0.00
16/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	9462	12181	9462	12181	0.00
16/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	82665	73781	82665	73781	0.00
16/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	5455	7237	5455	7237	0.00
16/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	92640	83400	92640	83400	0.00
16/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	4140	5565	4140	5565	0.00
16/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	119360	110326	119360	110326	0.00
16/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	10444	12423	10444	12423	0.00
16/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	113028	103270	113028	103270	0.00
16/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	2421	3328	2421	3328	0.00
16/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	128720	119979	128720	119979	0.00
16/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	16574	18939	16574	18939	0.00
16/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	128356	119049	128356	119049	0.00
16/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	8608	10314	8608	10314	0.00
16/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	132930	124060	132930	124060	0.00
16/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	15383	17619	15383	17619	0.00
16/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	137175	128180	137175	128180	0.00
16/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	14263	16375	14263	16375	0.00
16/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138510	128322	138510	128322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1132	1609	1132	1609	0.00
16/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	146706	136934	146706	136934	0.00
16/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	5741	6983	5741	6983	0.00
16/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	154441	144996	154441	144996	0.00
16/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	10439	12100	10439	12100	0.00
16/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	87602	78527	87602	78527	0.00
16/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	4727	6318	4727	6318	0.00
16/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13082	10275	13082	10275	0.00
16/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	51606	59465	51606	59465	0.00
16/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5975	4501	5975	4501	0.00
16/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	77699	86891	77699	86891	0.00
16/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2320	1672	2320	1672	0.00
16/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	108483	118501	108483	118501	0.00
16/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	753	518	753	518	0.00
16/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	142650	153082	142650	153082	0.00
16/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	163759	153340	163759	153340	0.00
16/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	533	779	533	779	0.00
16/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	123840	114666	123840	114666	0.00
16/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	9489	11328	9489	11328	0.00
16/11/2006	R194 On 01-February-07			Bond Future	8.5900	8.6620	105.7810	105.7097	0.00
16/11/2006	R194 On 03-May-07			Bond Future	8.4700	8.5620	103.0305	102.9564	0.00
16/11/2006	R194 On 02-August-07			Bond Future	8.3000	8.4200	105.2542	105.1908	0.00
16/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3367	3020	3367	3020	0.00
16/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2774	3141	2774	3141	0.00
16/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5645	5238	5645	5238	0.00
16/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3442	3775	3442	3775	0.00
16/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6954	6608	6954	6608	0.00
16/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4518	4807	4518	4807	0.00
16/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2570	2279	2570	2279	0.00
16/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3486	3908	3486	3908	0.00
16/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3962	3579	3962	3579	0.00
16/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2366	2696	2366	2696	0.00
16/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6827	6370	6827	6370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2685	2968	2685	2968	0.00
16/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7586	7221	7586	7221	0.00
16/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4062	4331	4062	4331	0.00
16/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6581	6133	6581	6133	0.00
16/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2826	3119	2826	3119	0.00
16/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7078	6612	7078	6612	0.00
16/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2549	2823	2549	2823	0.00
16/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7914	7539	7914	7539	0.00
16/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3846	4106	3846	4106	0.00
16/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7749	7379	7749	7379	0.00
16/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3953	4218	3953	4218	0.00
16/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8131	7626	8131	7626	0.00
16/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2055	2291	2055	2291	0.00
16/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3659	3294	3659	3294	0.00
16/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2564	2912	2564	2912	0.00
16/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1511	1311	1511	1311	0.00
16/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4948	5461	4948	5461	0.00
16/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	784	663	784	663	0.00
16/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6752	7344	6752	7344	0.00
16/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	349	286	349	286	0.00
16/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8856	9507	8856	9507	0.00
16/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	153	122	153	122	0.00
16/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11210	11893	11210	11893	0.00
16/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	60	47	60	47	0.00
16/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13676	14377	13676	14377	0.00
16/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	21	16	21	16	0.00
16/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16206	16915	16206	16915	0.00
16/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	6	5	6	5	0.00
16/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18770	19482	18770	19482	0.00
16/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
16/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26557	27270	26557	27270	0.00
16/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
16/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23950	24663	23950	24663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	2	1	2	1	0.00
16/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21353	22066	21353	22066	0.00
16/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8592	8199	8592	8199	0.00
16/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3439	3680	3439	3680	0.00
16/11/2006	R201 On 01-February-07			Bond Future	7.9000	7.9770	106.0260	105.5683	0.00
16/11/2006	R201 On 03-May-07			Bond Future	7.8600	7.9360	108.3619	107.8906	0.00
16/11/2006	R201 On 02-August-07			Bond Future	7.8100	7.8960	106.2784	105.8119	0.00
16/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17882	15477	17882	15477	0.00
16/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11944	14115	11944	14115	0.00
16/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	46452	43077	46452	43077	0.00
16/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9655	10993	9655	10993	0.00
16/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	51821	48591	51821	48591	0.00
16/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13589	15024	13589	15024	0.00
16/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	10404	8733	10404	8733	0.00
16/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19393	22299	19393	22299	0.00
16/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	27501	24417	27501	24417	0.00
16/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6901	8394	6901	8394	0.00
16/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	38738	35109	38738	35109	0.00
16/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3740	4687	3740	4687	0.00
16/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	46045	42165	46045	42165	0.00
16/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2531	3228	2531	3228	0.00
16/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	54805	51143	54805	51143	0.00
16/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6932	7983	6932	7983	0.00
16/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	59566	56095	59566	56095	0.00
16/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10521	11715	10521	11715	0.00
16/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	41137	37418	41137	37418	0.00
16/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3290	4148	3290	4148	0.00
16/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	43574	39772	43574	39772	0.00
16/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2889	3663	2889	3663	0.00
16/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	51072	47056	51072	47056	0.00
16/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1932	2492	1932	2492	0.00
16/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	56975	53247	56975	53247	0.00
16/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6357	7342	6357	7342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	61572	58044	61572	58044	0.00
16/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9846	10983	9846	10983	0.00
16/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	59174	55382	59174	55382	0.00
16/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5821	6742	5821	6742	0.00
16/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	63602	60019	63602	60019	0.00
16/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9205	10287	9205	10287	0.00
16/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	64032	59778	64032	59778	0.00
16/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1001	1324	1001	1324	0.00
16/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	68228	64209	68228	64209	0.00
16/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4029	4724	4029	4724	0.00
16/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5550	4524	5550	4524	0.00
16/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	29740	33291	29740	33291	0.00
16/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2627	2077	2627	2077	0.00
16/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	42296	46322	42296	46322	0.00
16/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1091	836	1091	836	0.00
16/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	56523	60844	56523	60844	0.00
16/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	394	292	394	292	0.00
16/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	71879	76354	71879	76354	0.00
16/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	77184	72787	77184	72787	0.00
16/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	509	689	509	689	0.00
16/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	71958	68170	71958	68170	0.00
16/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6966	7842	6966	7842	0.00
16/11/2006	R203 On 01-February-07			Bond Future	7.8000	7.8770	106.4676	105.9166	0.00
16/11/2006	R203 On 03-May-07			Bond Future	7.7600	7.8390	104.6379	104.0722	0.00
16/11/2006	R203 On 02-August-07			Bond Future	7.7200	7.8020	106.8956	106.3301	0.00
16/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22021	18588	22021	18588	0.00
16/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7677	9753	7677	9753	0.00
16/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	55110	50360	55110	50360	0.00
16/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3671	4578	3671	4578	0.00
16/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	59986	55489	59986	55489	0.00
16/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6662	7820	6662	7820	0.00
16/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	12005	9711	12005	9711	0.00
16/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15724	18939	15724	18939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	35153	30756	35153	30756	0.00
16/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3158	4271	3158	4271	0.00
16/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	50319	45295	50319	45295	0.00
16/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1077	1562	1077	1562	0.00
16/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	56693	51511	56693	51511	0.00
16/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	662	990	662	990	0.00
16/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	53492	48383	53492	48383	0.00
16/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	848	1249	848	1249	0.00
16/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	66809	61725	66809	61725	0.00
16/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2049	2622	2049	2622	0.00
16/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	66398	61059	66398	61059	0.00
16/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	301	471	301	471	0.00
16/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	70828	66013	70828	66013	0.00
16/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4381	5221	4381	5221	0.00
16/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	69809	64657	69809	64657	0.00
16/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1755	2261	1755	2261	0.00
16/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	73617	68732	73617	68732	0.00
16/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3925	4696	3925	4696	0.00
16/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	72830	67617	72830	67617	0.00
16/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1498	1943	1498	1943	0.00
16/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	76432	71482	76432	71482	0.00
16/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3510	4215	3510	4215	0.00
16/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	59915	54671	59915	54671	0.00
16/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	513	779	513	779	0.00
16/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	82638	77177	82638	77177	0.00
16/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	68	116	68	116	0.00
16/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5531	4264	5531	4264	0.00
16/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	27737	31979	27737	31979	0.00
16/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	2097	1535	2097	1535	0.00
16/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	43225	48172	43225	48172	0.00
16/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	29	18	29	18	0.00
16/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	100649	106147	100649	106147	0.00
16/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	154	101	154	101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	80477	85933	80477	85933	0.00
16/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	639	443	639	443	0.00
16/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	61136	66449	61136	66449	0.00
16/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	85065	79663	85065	79663	0.00
16/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	767	1022	767	1022	0.00
16/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	87899	82727	87899	82727	0.00
16/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2197	2680	2197	2680	0.00
16/11/2006	R204 On 01-February-07			Bond Future	7.7800	7.8570	102.6957	102.1092	0.00
16/11/2006	R204 On 03-May-07			Bond Future	7.7400	7.8230	104.9576	104.3539	0.00
16/11/2006	R204 On 02-August-07			Bond Future	7.7100	7.7900	103.1831	102.5781	0.00
16/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	17528	14928	17528	14928	0.00
16/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	19933	23197	19933	23197	0.00
16/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	66262	61706	66262	61706	0.00
16/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10397	11878	10397	11878	0.00
16/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	72980	68584	72980	68584	0.00
16/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15267	16921	15267	16921	0.00
16/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28588	25053	28588	25053	0.00
16/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11811	14141	11811	14141	0.00
16/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	42052	37719	42052	37719	0.00
16/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6574	8106	6574	8106	0.00
16/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	57159	52227	57159	52227	0.00
16/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3447	4380	3447	4380	0.00
16/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	63522	58411	63522	58411	0.00
16/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2644	3397	2644	3397	0.00
16/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	60326	55300	60326	55300	0.00
16/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3022	3861	3022	3861	0.00
16/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	73248	67922	73248	67922	0.00
16/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1757	2294	1757	2294	0.00
16/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	77310	72417	77310	72417	0.00
16/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7354	8498	7354	8498	0.00
16/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	83301	78609	83301	78609	0.00
16/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11671	13029	11671	13029	0.00
16/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	80154	75185	80154	75185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6720	7788	6720	7788	0.00
16/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	85954	81194	85954	81194	0.00
16/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10887	12177	10887	12177	0.00
16/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	83027	77986	83027	77986	0.00
16/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6131	7126	6131	7126	0.00
16/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	88634	83807	88634	83807	0.00
16/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10147	11370	10147	11370	0.00
16/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	66744	61554	66744	61554	0.00
16/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2311	2985	2311	2985	0.00
16/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	89733	84172	89733	84172	0.00
16/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	902	1206	902	1206	0.00
16/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	9862	8167	9862	8167	0.00
16/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	31943	36113	31943	36113	0.00
16/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4939	3970	4939	3970	0.00
16/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	47205	52101	47205	52101	0.00
16/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2174	1694	2174	1694	0.00
16/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	65149	70533	65149	70533	0.00
16/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	274	200	274	200	0.00
16/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	106299	112090	106299	112090	0.00
16/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	831	628	831	628	0.00
16/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	85054	90715	85054	90715	0.00
16/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	94759	89461	94759	89461	0.00
16/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4184	4923	4184	4923	0.00
16/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	99587	94516	99587	94516	0.00
16/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7583	8562	7583	8562	0.00
16/11/2006	R207 On 01-February-07			Bond Future	7.7200	7.7910	96.6693	96.0722	0.00
16/11/2006	R207 On 03-May-07			Bond Future	7.6800	7.7590	98.8001	98.1840	0.00
16/11/2006	R207 On 02-August-07			Bond Future	7.6500	7.7280	97.2878	96.6691	0.00
16/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16544	13623	16544	13623	0.00
16/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	13788	16838	13788	16838	0.00
16/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	65217	59957	65217	59957	0.00
16/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3756	4656	3756	4656	0.00
16/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	69664	64611	69664	64611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6397	7532	6397	7532	0.00
16/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	28573	24470	28573	24470	0.00
16/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6436	8304	6436	8304	0.00
16/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	43527	38503	43527	38503	0.00
16/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2534	3482	2534	3482	0.00
16/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	56764	51270	56764	51270	0.00
16/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1053	1530	1053	1530	0.00
16/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	63599	57950	63599	57950	0.00
16/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	648	970	648	970	0.00
16/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	60170	54592	60170	54592	0.00
16/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	829	1223	829	1223	0.00
16/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	70499	64738	70499	64738	0.00
16/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	387	597	387	597	0.00
16/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	77790	72206	77790	72206	0.00
16/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2143	2720	2143	2720	0.00
16/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	81488	76116	81488	76116	0.00
16/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4180	4995	4180	4995	0.00
16/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	77420	71581	77420	71581	0.00
16/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	224	356	224	356	0.00
16/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	80995	75345	80995	75345	0.00
16/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1848	2360	1848	2360	0.00
16/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	84512	79071	84512	79071	0.00
16/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3739	4486	3739	4486	0.00
16/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	84216	78507	84216	78507	0.00
16/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1588	2041	1588	2041	0.00
16/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	87558	82052	87558	82052	0.00
16/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3339	4020	3339	4020	0.00
16/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	67044	61334	67044	61334	0.00
16/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	503	764	503	764	0.00
16/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	8208	6462	8208	6462	0.00
16/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25373	29598	25373	29598	0.00
16/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3396	2545	3396	2545	0.00
16/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	41040	46160	41040	46160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1144	814	1144	814	0.00
16/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	59842	65483	59842	65483	0.00
16/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	307	207	307	207	0.00
16/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	80653	86524	80653	86524	0.00
16/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	94622	88687	94622	88687	0.00
16/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	49	85	49	85	0.00
16/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	65	41	65	41	0.00
16/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	102670	108617	102670	108617	0.00
16/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	97206	91311	97206	91311	0.00
16/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	840	1107	840	1107	0.00
16/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	99903	94180	99903	94180	0.00
16/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2079	2543	2079	2543	0.00
16/11/2006	TRT1 On 01-February-07			Index Future	246.5200	245.6780	246.5150	245.6780	500.00
16/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	39972	34454	39972	34454	0.00
16/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	10822	13674	10822	13674	0.00
17/11/2006	CRD1 On 01-February-07			Index Future	106.8300	107.1110	106.8270	107.1110	10.00
17/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14377	16306	14377	16306	0.00
17/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	6107	5196	6107	5196	0.00
17/11/2006	GOVI On 01-February-07			jGovi	248.7000	249.6450	248.6990	249.6450	71.00
17/11/2006	GOVI On 03-May-07			jGovi	254.1500	254.9290	254.1455	254.9290	121.00
17/11/2006	GOVI On 02-August-07			jGovi	259.5600	260.3610	259.5615	260.3610	0.00
17/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	186990	196450	186990	196450	0.00
17/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
17/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	191482	199308	191482	199308	0.00
17/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	27	18	27	18	0.00
17/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	190887	198819	190887	198819	0.00
17/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	272	209	272	209	0.00
17/11/2006	ILBI On 01-February-07			Index Future	272.4800	270.0000	272.4820	270.0000	0.00
17/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	78118	57204	78118	57204	0.00
17/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	3298	7204	3298	7204	0.00
17/11/2006	J153 On 31-August-10			jSwap	8.7400	8.6940	0.0419	0.0402	0.00
17/11/2006	J157 On 15-September-15			jSwap	8.4500	8.3970	0.0501	0.0536	0.00
17/11/2006	J186 On 21-December-26			jSwap	7.9700	7.9170	0.0480	0.0426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9730	0.0207	0.0206	0.00
17/11/2006	J201 On 22-December-14			jSwap	8.4400	8.3870	0.0576	0.0545	0.00
17/11/2006	J203 On 15-September-17			jSwap	8.3700	8.3080	0.0623	0.0579	0.00
17/11/2006	J204 On 21-December-18			jSwap	8.2900	8.2260	0.0619	0.0574	0.00
17/11/2006	J207 On 15-January-20			jSwap	8.2700	8.2080	0.0217	0.0171	0.00
17/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
17/11/2006	JFRA On 01-February-07			jFra	9.0300	9.0510	0.0220	0.0221	0.00
17/11/2006	JFRA On 07-February-08			jFra	8.8900	8.8380	0.0217	0.0216	0.00
17/11/2006	JFRA On 03-May-07			jFra	9.1000	9.1090	0.0222	0.0222	0.00
17/11/2006	JFRA On 02-August-07			jFra	9.0600	9.0360	0.0221	0.0220	0.00
17/11/2006	JFRA On 01-November-07			jFra	9.0500	9.0080	0.0237	0.0236	0.00
17/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3747	3788	3747	3788	0.00
17/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	7	7	7	7	0.00
17/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23773	23733	23773	23733	0.00
17/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20378	20465	20378	20465	0.00
17/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3955	3986	3955	3986	0.00
17/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	64	63	64	63	0.00
17/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3967	3918	3967	3918	0.00
17/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	166	173	166	173	0.00
17/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4346	4244	4346	4244	0.00
17/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	272	291	272	291	0.00
17/11/2006	JN02 On 01-February-07			jNote	8.9000	8.8690	0.1623	0.1617	0.00
17/11/2006	JN02 On 03-May-07			jNote	8.8400	8.7920	0.1612	0.1604	0.00
17/11/2006	JN02 On 02-August-07			jNote	8.7600	8.7000	0.1599	0.1589	0.00
17/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8252	8027	8252	8027	0.00
17/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10023	10418	10023	10418	0.00
17/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10122	9816	10122	9816	0.00
17/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17621	18176	17621	18176	0.00
17/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12755	12335	12755	12335	0.00
17/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21684	22384	21684	22384	0.00
17/11/2006	JN05 On 01-February-07			jNote	8.5400	8.4790	0.3436	0.3415	0.00
17/11/2006	JN05 On 03-May-07			jNote	8.4900	8.4270	0.3420	0.3399	0.00
17/11/2006	JN05 On 02-August-07			jNote	8.4400	8.3700	0.3403	0.3382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1227	992	1227	992	0.00
17/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29624	32044	29624	32044	0.00
17/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3524	3082	3524	3082	0.00
17/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34012	36279	34012	36279	0.00
17/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5434	4888	5434	4888	0.00
17/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38230	40448	38230	40448	0.00
17/11/2006	JN10 On 01-February-07			jNote	8.3000	8.2400	0.5569	0.5540	0.00
17/11/2006	JN10 On 03-May-07			jNote	8.2600	8.1970	0.5553	0.5523	0.00
17/11/2006	JN10 On 02-August-07			jNote	8.2200	8.1490	0.5535	0.5503	0.00
17/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	197	125	197	125	0.00
17/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	46948	51227	46948	51227	0.00
17/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1196	903	1196	903	0.00
17/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	50656	55008	50656	55008	0.00
17/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2332	1862	2332	1862	0.00
17/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54861	59336	54861	59336	0.00
17/11/2006	JROD On 31-January-07			jRod	8.5700	8.5880	0.0020	0.0016	0.00
17/11/2006	JROD On 28-February-07			jRod	8.3900	8.4000	0.0025	0.0021	0.00
17/11/2006	JROD On 30-March-07			jRod	8.6500	8.6640	0.0038	0.0034	0.00
17/11/2006	JROD On 30-April-07			jRod	8.9000	8.9070	0.0049	0.0046	0.00
17/11/2006	JROD On 31-May-07			jRod	8.6900	8.6890	0.0056	0.0052	0.00
17/11/2006	JROD On 30-November-06			jRod	7.8900	7.8960	0.0004	0.0000	0.00
17/11/2006	JROD On 29-December-06			jRod	8.1900	8.1990	0.0011	0.0007	0.00
17/11/2006	OTH1 On 01-February-07			Index Future	245.4200	246.0710	245.4160	246.0710	15.00
17/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	32628	37051	32628	37051	0.00
17/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	14268	12141	14268	12141	0.00
17/11/2006	R153 On 01-February-07			Bond Future	8.2200	8.1400	120.1969	120.4618	67.00
17/11/2006	R153 On 03-May-07			Bond Future	8.8200	8.0750	114.2031	116.4757	0.00
17/11/2006	R153 On 02-August-07			Bond Future	8.0000	7.9170	118.9864	119.2356	0.00
17/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9078	10581	9078	10581	0.00
17/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8087	6941	8087	6941	0.00
17/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	8605	20604	8605	20604	0.00
17/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	18217	7490	18217	7490	0.00
17/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24571	26228	24571	26228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10302	9466	10302	9466	0.00
17/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13062	14863	13062	14863	0.00
17/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5489	4641	5489	4641	0.00
17/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20228	22383	20228	22383	0.00
17/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2872	2378	2872	2378	0.00
17/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15308	17241	15308	17241	0.00
17/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4462	3746	4462	3746	0.00
17/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14167	16036	14167	16036	0.00
17/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4956	4176	4956	4176	0.00
17/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	11132	24786	11132	24786	0.00
17/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	14638	5567	14638	5567	0.00
17/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28286	30065	28286	30065	0.00
17/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8340	7626	8340	7626	0.00
17/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27037	29389	27037	29389	0.00
17/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1610	1314	1610	1314	0.00
17/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	11831	25889	11831	25889	0.00
17/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	13818	5150	13818	5150	0.00
17/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	12558	27013	12558	27013	0.00
17/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	13028	4758	13028	4758	0.00
17/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29256	31064	29256	31064	0.00
17/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7896	7211	7896	7211	0.00
17/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30241	32078	30241	32078	0.00
17/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7470	6814	7470	6814	0.00
17/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5212	6302	5212	6302	0.00
17/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12516	10957	12516	10957	0.00
17/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2599	3289	2599	3289	0.00
17/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18275	16316	18275	16316	0.00
17/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1205	1594	1205	1594	0.00
17/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	25330	23070	25330	23070	0.00
17/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	492	684	492	684	0.00
17/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	33144	30686	33144	30686	0.00
17/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	176	257	176	257	0.00
17/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	41434	38866	41434	38866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	15	24	15	24	0.00
17/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	58725	56086	58725	56086	0.00
17/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	54	84	54	84	0.00
17/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	49999	47379	49999	47379	0.00
17/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34312	36790	34312	36790	0.00
17/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	888	717	888	717	0.00
17/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	15737	31712	15737	31712	0.00
17/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	10165	3414	10165	3414	0.00
17/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34331	36275	34331	36275	0.00
17/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5938	5389	5938	5389	0.00
17/11/2006	R157 On 01-February-07			Bond Future	8.0100	7.9450	139.0487	139.4970	0.00
17/11/2006	R157 On 03-May-07			Bond Future	7.9700	7.9050	135.2556	135.6941	512.00
17/11/2006	R157 On 02-August-07			Bond Future	7.8900	7.8260	138.4278	138.8862	0.00
17/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15005	17185	15005	17185	250.00
17/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	22864	20560	22864	20560	0.00
17/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	78517	82329	78517	82329	0.00
17/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5800	5226	5800	5226	0.00
17/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61987	65252	61987	65252	0.00
17/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	19328	18010	19328	18010	0.00
17/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18649	21114	18649	21114	0.00
17/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	19021	17004	19021	17004	0.00
17/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	52029	55262	52029	55262	0.00
17/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	13759	12606	13759	12606	0.00
17/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29556	32673	29556	32673	0.00
17/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	11457	10091	11457	10091	0.00
17/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	37265	40707	37265	40707	150.00
17/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	8247	7206	8247	7206	0.00
17/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42784	46411	42784	46411	0.00
17/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	6554	5698	6554	5698	0.00
17/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45645	49355	45645	49355	0.00
17/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5829	5056	5829	5056	0.00
17/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51533	55390	51533	55390	0.00
17/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4585	3959	4585	3959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	62122	65616	62122	65616	0.00
17/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9923	9031	9923	9031	0.00
17/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	71398	74888	71398	74888	0.00
17/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	15151	14057	15151	14057	0.00
17/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	109285	113695	109285	113695	0.00
17/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	471	398	471	398	150.00
17/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	48563	52349	48563	52349	0.00
17/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	5175	4478	5175	4478	0.00
17/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57609	61589	57609	61589	0.00
17/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3582	3079	3582	3079	0.00
17/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64759	68313	64759	68313	0.00
17/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	9109	8277	9109	8277	0.00
17/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	73840	77382	73840	77382	0.00
17/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	14225	13184	14225	13184	0.00
17/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	67437	71047	67437	71047	0.00
17/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	8349	7574	8349	7574	0.00
17/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	66813	70862	66813	70862	0.00
17/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3843	3308	3843	3308	0.00
17/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	73432	77631	73432	77631	0.00
17/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1935	1651	1935	1651	0.00
17/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10398	12141	10398	12141	0.00
17/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	29591	26851	29591	26851	0.00
17/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5347	6444	5347	6444	0.00
17/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	43716	40329	43716	40329	0.00
17/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2434	3040	2434	3040	0.00
17/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	60343	56466	60343	56466	0.00
17/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	971	1262	971	1262	0.00
17/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	78790	74598	78790	74598	0.00
17/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	89670	93998	89670	93998	0.00
17/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1023	868	1023	868	0.00
17/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	106021	110421	106021	110421	0.00
17/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	537	454	537	454	0.00
17/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	122291	126731	122291	126731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	278	234	278	234	0.00
17/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	86513	90296	86513	90296	0.00
17/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	10240	9439	10240	9439	0.00
17/11/2006	R186 On 01-February-07			Bond Future	7.6100	7.5520	130.6545	131.4248	2.00
17/11/2006	R186 On 03-May-07			Bond Future	7.5800	7.5160	133.5492	134.3303	0.00
17/11/2006	R186 On 02-August-07			Bond Future	7.5500	7.4840	131.1539	131.9205	0.00
17/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	21136	24792	21136	24792	0.00
17/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	35352	31306	35352	31306	0.00
17/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	95707	101887	95707	101887	0.00
17/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	16729	15097	16729	15097	0.00
17/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	106452	112282	106452	112282	0.00
17/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	23959	22122	23959	22122	0.00
17/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	37229	42214	37229	42214	0.00
17/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	20573	17855	20573	17855	0.00
17/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	57551	63602	57551	63602	0.00
17/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	11114	9462	11114	9462	0.00
17/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	76003	82665	76003	82665	0.00
17/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	6496	5455	6496	5455	0.00
17/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	85753	92640	85753	92640	0.00
17/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	4956	4140	4956	4140	0.00
17/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	112768	119360	112768	119360	0.00
17/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	11663	10444	11663	10444	0.00
17/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	105824	113028	105824	113028	0.00
17/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	2919	2421	2919	2421	0.00
17/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	122523	128720	122523	128720	0.00
17/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	18044	16574	18044	16574	0.00
17/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	121588	128356	121588	128356	0.00
17/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	9650	8608	9650	8608	0.00
17/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	126650	132930	126650	132930	0.00
17/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	16769	15383	16769	15383	0.00
17/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	130814	137175	130814	137175	0.00
17/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	15568	14263	15568	14263	0.00
17/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	131056	138510	131056	138510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1381	1132	1381	1132	0.00
17/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	139641	146706	139641	146706	0.00
17/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6487	5741	6487	5741	0.00
17/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	147791	154441	147791	154441	0.00
17/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	11456	10439	11456	10439	0.00
17/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	80819	87602	80819	87602	0.00
17/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	5647	4727	5647	4727	0.00
17/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10749	13082	10749	13082	0.00
17/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	56976	51606	56976	51606	0.00
17/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4705	5975	4705	5975	0.00
17/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	84131	77699	84131	77699	0.00
17/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1740	2320	1740	2320	0.00
17/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	115607	108483	115607	108483	0.00
17/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	535	753	535	753	0.00
17/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	150136	142650	150136	142650	0.00
17/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	156178	163759	156178	163759	0.00
17/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	654	533	654	533	0.00
17/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	117157	123840	117157	123840	0.00
17/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	10617	9489	10617	9489	0.00
17/11/2006	R194 On 01-February-07			Bond Future	8.6800	8.5910	105.6876	105.7810	0.00
17/11/2006	R194 On 03-May-07			Bond Future	8.5800	8.4670	102.9440	103.0305	0.00
17/11/2006	R194 On 02-August-07			Bond Future	8.4300	8.3040	105.1864	105.2542	0.00
17/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2873	3367	2873	3367	0.00
17/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3214	2774	3214	2774	0.00
17/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5143	5645	5143	5645	0.00
17/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3805	3442	3805	3442	0.00
17/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6562	6954	6562	6954	0.00
17/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4805	4518	4805	4518	0.00
17/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2151	2570	2151	2570	0.00
17/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4000	3486	4000	3486	0.00
17/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3420	3962	3420	3962	0.00
17/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2758	2366	2758	2366	0.00
17/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6267	6827	6267	6827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2990	2685	2990	2685	0.00
17/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7174	7586	7174	7586	0.00
17/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4328	4062	4328	4062	0.00
17/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6032	6581	6032	6581	0.00
17/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3142	2826	3142	2826	0.00
17/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6508	7078	6508	7078	0.00
17/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2843	2549	2843	2549	0.00
17/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7492	7914	7492	7914	0.00
17/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4102	3846	4102	3846	0.00
17/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7332	7749	7332	7749	0.00
17/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4214	3953	4214	3953	0.00
17/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7517	8131	7517	8131	0.00
17/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2307	2055	2307	2055	0.00
17/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3140	3659	3140	3659	0.00
17/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2979	2564	2979	2564	0.00
17/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1217	1511	1217	1511	0.00
17/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5588	4948	5588	4948	0.00
17/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	603	784	603	784	0.00
17/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7505	6752	7505	6752	0.00
17/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	253	349	253	349	0.00
17/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9695	8856	9695	8856	0.00
17/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	106	153	106	153	0.00
17/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12097	11210	12097	11210	0.00
17/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	39	60	39	60	0.00
17/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14590	13676	14590	13676	0.00
17/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	13	21	13	21	0.00
17/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17133	16206	17133	16206	0.00
17/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	4	6	4	6	0.00
17/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19702	18770	19702	18770	0.00
17/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
17/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27491	26557	27491	26557	0.00
17/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
17/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24884	23950	24884	23950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
17/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22287	21353	22287	21353	0.00
17/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8151	8592	8151	8592	0.00
17/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3676	3439	3676	3439	0.00
17/11/2006	R201 On 01-February-07			Bond Future	7.9700	7.9000	105.6217	106.0260	0.00
17/11/2006	R201 On 03-May-07			Bond Future	7.9300	7.8550	107.9544	108.3619	0.00
17/11/2006	R201 On 02-August-07			Bond Future	7.8800	7.8140	105.8857	106.2784	0.00
17/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15567	17882	15567	17882	0.00
17/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	13671	11944	13671	11944	0.00
17/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43415	46452	43415	46452	0.00
17/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	10692	9655	10692	9655	0.00
17/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	49003	51821	49003	51821	0.00
17/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	14699	13589	14699	13589	0.00
17/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8751	10404	8751	10404	0.00
17/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	21783	19393	21783	19393	0.00
17/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24600	27501	24600	27501	0.00
17/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	8043	6901	8043	6901	0.00
17/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35389	38738	35389	38738	0.00
17/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4434	3740	4434	3740	0.00
17/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42499	46045	42499	46045	0.00
17/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	3028	2531	3028	2531	0.00
17/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51533	54805	51533	54805	0.00
17/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7735	6932	7735	6932	0.00
17/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56555	59566	56555	59566	0.00
17/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	11436	10521	11436	10521	0.00
17/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	37717	41137	37717	41137	0.00
17/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3913	3290	3913	3290	0.00
17/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	40088	43574	40088	43574	0.00
17/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	3446	2889	3446	2889	0.00
17/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47421	51072	47421	51072	0.00
17/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2324	1932	2324	1932	0.00
17/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	53650	56975	53650	56975	0.00
17/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	7107	6357	7107	6357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58514	61572	58514	61572	0.00
17/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10716	9846	10716	9846	0.00
17/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55799	59174	55799	59174	0.00
17/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	6520	5821	6520	5821	0.00
17/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60501	63602	60501	63602	0.00
17/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	10031	9205	10031	9205	0.00
17/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	60204	64032	60204	64032	0.00
17/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1216	1001	1216	1001	0.00
17/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64673	68228	64673	68228	0.00
17/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4548	4029	4548	4029	0.00
17/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4504	5550	4504	5550	0.00
17/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	32737	29740	32737	29740	0.00
17/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2047	2627	2047	2627	0.00
17/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	45759	42296	45759	42296	0.00
17/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	813	1091	813	1091	0.00
17/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	60288	56523	60288	56523	0.00
17/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	280	394	280	394	0.00
17/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75807	71879	75807	71879	0.00
17/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73255	77184	73255	77184	0.00
17/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	623	509	623	509	0.00
17/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68694	71958	68694	71958	0.00
17/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7629	6966	7629	6966	0.00
17/11/2006	R203 On 01-February-07			Bond Future	7.8600	7.8010	106.0178	106.4676	0.00
17/11/2006	R203 On 03-May-07			Bond Future	7.8200	7.7600	104.1864	104.6379	0.00
17/11/2006	R203 On 02-August-07			Bond Future	7.7800	7.7220	106.4570	106.8956	0.00
17/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	9949	12005	9949	12005	0.00
17/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	18165	15724	18165	15724	0.00
17/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	51241	55110	51241	55110	0.00
17/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	4317	3671	4317	3671	0.00
17/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	56424	59986	56424	59986	0.00
17/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	7486	6662	7486	6662	0.00
17/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19039	22021	19039	22021	0.00
17/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	9192	7677	9192	7677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	31429	35153	31429	35153	0.00
17/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3933	3158	3933	3158	0.00
17/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	46141	50319	46141	50319	0.00
17/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1397	1077	1397	1077	0.00
17/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	52406	56693	52406	56693	0.00
17/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	873	662	873	662	0.00
17/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	49255	53492	49255	53492	0.00
17/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1109	848	1109	848	0.00
17/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	62695	66809	62695	66809	0.00
17/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2449	2049	2449	2049	0.00
17/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	62006	66398	62006	66398	0.00
17/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	406	301	406	301	0.00
17/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	67033	70828	67033	70828	0.00
17/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4972	4381	4972	4381	0.00
17/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	65645	69809	65645	69809	0.00
17/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2107	1755	2107	1755	0.00
17/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	69771	73617	69771	73617	0.00
17/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4465	3925	4465	3925	0.00
17/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	68623	72830	68623	72830	0.00
17/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1806	1498	1806	1498	0.00
17/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	72538	76432	72538	76432	0.00
17/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	4002	3510	4002	3510	0.00
17/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	55586	59915	55586	59915	0.00
17/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	682	513	682	513	0.00
17/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	78169	82638	78169	82638	0.00
17/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	96	68	96	68	0.00
17/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4356	5531	4356	5531	0.00
17/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	31059	27737	31059	27737	0.00
17/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1556	2097	1556	2097	0.00
17/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	47182	43225	47182	43225	0.00
17/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	17	29	17	29	0.00
17/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	105135	100649	105135	100649	0.00
17/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	99	154	99	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
17/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	84919	80477	84919	80477	0.00
17/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	444	639	444	639	0.00
17/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	65437	61136	65437	61136	0.00
17/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	80724	85065	80724	85065	0.00
17/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	940	767	940	767	0.00
17/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	83847	87899	83847	87899	0.00
17/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2530	2197	2530	2197	0.00
17/11/2006	R204 On 01-February-07			Bond Future	7.8400	7.7810	102.2169	102.6957	0.00
17/11/2006	R204 On 03-May-07			Bond Future	7.8100	7.7440	104.4834	104.9576	0.00
17/11/2006	R204 On 02-August-07			Bond Future	7.7700	7.7100	102.7138	103.1831	0.00
17/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15166	17528	15166	17528	0.00
17/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	22359	19933	22359	19933	0.00
17/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	62541	66262	62541	66262	0.00
17/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	11418	10397	11418	10397	0.00
17/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	69451	72980	69451	72980	0.00
17/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	16431	15267	16431	15267	0.00
17/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25464	28588	25464	28588	0.00
17/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	13475	11811	13475	11811	0.00
17/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	38311	42052	38311	42052	0.00
17/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7621	6574	7621	6574	0.00
17/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52979	57159	52979	57159	0.00
17/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4055	3447	4055	3447	0.00
17/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	59215	63522	59215	63522	0.00
17/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	3125	2644	3125	2644	0.00
17/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	56079	60326	56079	60326	0.00
17/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3563	3022	3563	3022	0.00
17/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	68794	73248	68794	73248	0.00
17/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2089	1757	2089	1757	0.00
17/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	73344	77310	73344	77310	0.00
17/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	8131	7354	8131	7354	0.00
17/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	79554	83301	79554	83301	0.00
17/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	12617	11671	12617	11671	0.00
17/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	76134	80154	76134	80154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	7442	6720	7442	6720	0.00
17/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	82158	85954	82158	85954	0.00
17/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	11784	10887	11784	10887	0.00
17/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	78956	83027	78956	83027	0.00
17/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6801	6131	6801	6131	0.00
17/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	84789	88634	84789	88634	0.00
17/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10995	10147	10995	10147	0.00
17/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	62383	66744	62383	66744	0.00
17/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2737	2311	2737	2311	0.00
17/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	85123	89733	85123	89733	0.00
17/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1080	902	1080	902	0.00
17/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8271	9862	8271	9862	0.00
17/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	35140	31943	35140	31943	0.00
17/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3997	4939	3997	4939	0.00
17/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	51051	47205	51051	47205	0.00
17/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1690	2174	1690	2174	0.00
17/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	69453	65149	69453	65149	0.00
17/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	194	274	194	274	0.00
17/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	111007	106299	111007	106299	0.00
17/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	619	831	619	831	0.00
17/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	89629	85054	89629	85054	0.00
17/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	90506	94759	90506	94759	0.00
17/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4674	4184	4674	4184	0.00
17/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	95566	99587	95566	99587	0.00
17/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	8254	7583	8254	7583	0.00
17/11/2006	R207 On 01-February-07			Bond Future	7.7800	7.7150	96.1818	96.6693	0.00
17/11/2006	R207 On 03-May-07			Bond Future	7.7400	7.6800	98.3084	98.8001	0.00
17/11/2006	R207 On 02-August-07			Bond Future	7.7100	7.6480	96.8079	97.2878	0.00
17/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13954	16544	13954	16544	0.00
17/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	16073	13788	16073	13788	0.00
17/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	60936	65217	60936	65217	0.00
17/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	4392	3756	4392	3756	0.00
17/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	65667	69664	65667	69664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	7201	6397	7201	6397	0.00
17/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	25039	28573	25039	28573	0.00
17/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	7777	6436	7777	6436	0.00
17/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	39299	43527	39299	43527	0.00
17/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	3181	2534	3181	2534	0.00
17/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	52201	56764	52201	56764	0.00
17/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1364	1053	1364	1053	0.00
17/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	58930	63599	58930	63599	0.00
17/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	854	648	854	648	0.00
17/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	55549	60170	55549	60170	0.00
17/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	1083	829	1083	829	0.00
17/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	65755	70499	65755	70499	0.00
17/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	517	387	517	387	0.00
17/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	73273	77790	73273	77790	0.00
17/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2543	2143	2543	2143	0.00
17/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	77259	81488	77259	81488	0.00
17/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4750	4180	4750	4180	0.00
17/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	72625	77420	72625	77420	0.00
17/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	304	224	304	224	0.00
17/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	76430	80995	76430	80995	0.00
17/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	2201	1848	2201	1848	0.00
17/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	80233	84512	80233	84512	0.00
17/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	4260	3739	4260	3739	0.00
17/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	79609	84216	79609	84216	0.00
17/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1899	1588	1899	1588	0.00
17/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	83232	87558	83232	87558	0.00
17/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3813	3339	3813	3339	0.00
17/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	62334	67044	62334	67044	0.00
17/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	667	503	667	503	0.00
17/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6607	8208	6607	8208	0.00
17/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	28647	25373	28647	25373	0.00
17/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2588	3396	2588	3396	0.00
17/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	45107	41040	45107	41040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	819	1144	819	1144	0.00
17/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	64392	59842	64392	59842	0.00
17/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	205	307	205	307	0.00
17/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	85426	80653	85426	80653	0.00
17/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	89768	94622	89768	94622	0.00
17/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	70	49	70	49	0.00
17/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	40	65	40	65	0.00
17/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	107520	102670	107520	102670	0.00
17/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	92468	97206	92468	97206	0.00
17/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	1020	840	1020	840	0.00
17/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	95422	99903	95422	99903	0.00
17/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2398	2079	2398	2079	0.00
17/11/2006	TRT1 On 01-February-07			Index Future	245.7600	246.5150	245.7630	246.5150	500.00
17/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	34737	39972	34737	39972	0.00
17/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	13107	10822	13107	10822	0.00
20/11/2006	CRD1 On 01-February-07			Index Future	106.8700	106.8270	106.8680	106.8270	10.00
20/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14459	14377	14459	14377	0.00
20/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5779	6107	5779	6107	0.00
20/11/2006	GOVI On 01-February-07			jGovi	248.8100	248.6990	248.8050	248.6990	71.00
20/11/2006	GOVI On 03-May-07			jGovi	254.2500	254.1455	254.2530	254.1455	121.00
20/11/2006	GOVI On 02-August-07			jGovi	259.6700	259.5615	259.6720	259.5615	0.00
20/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	188050	186990	188050	186990	0.00
20/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
20/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	192553	191482	192553	191482	0.00
20/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	23	27	23	27	0.00
20/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	191970	190887	191970	190887	0.00
20/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	250	272	250	272	0.00
20/11/2006	ILBI On 01-February-07			Index Future	272.4600	272.4820	272.4610	272.4820	0.00
20/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	77702	78118	77702	78118	0.00
20/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	3092	3298	3092	3298	0.00
20/11/2006	J153 On 31-August-10			jSwap	8.7600	8.7440	0.0426	0.0419	0.00
20/11/2006	J157 On 15-September-15			jSwap	8.4700	8.4510	0.0492	0.0501	0.00
20/11/2006	J186 On 21-December-26			jSwap	7.9800	7.9720	0.0491	0.0480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9800	0.0206	0.0207	0.00
20/11/2006	J201 On 22-December-14			jSwap	8.4500	8.4390	0.0583	0.0576	0.00
20/11/2006	J203 On 15-September-17			jSwap	8.3800	8.3710	0.0631	0.0623	0.00
20/11/2006	J204 On 21-December-18			jSwap	8.2900	8.2850	0.0625	0.0619	0.00
20/11/2006	J207 On 15-January-20			jSwap	8.2800	8.2650	0.0225	0.0217	0.00
20/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
20/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0340	0.0220	0.0220	0.00
20/11/2006	JFRA On 07-February-08			jFra	8.8900	8.8900	0.0217	0.0217	0.00
20/11/2006	JFRA On 03-May-07			jFra	9.0900	9.0960	0.0222	0.0222	0.00
20/11/2006	JFRA On 02-August-07			jFra	9.0500	9.0590	0.0221	0.0221	0.00
20/11/2006	JFRA On 01-November-07			jFra	9.0600	9.0540	0.0237	0.0237	0.00
20/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3715	3747	3715	3747	0.00
20/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	6	7	6	7	0.00
20/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23700	23773	23700	23773	0.00
20/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20303	20378	20303	20378	0.00
20/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3948	3955	3948	3955	0.00
20/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	62	64	62	64	0.00
20/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3952	3967	3952	3967	0.00
20/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	164	166	164	166	0.00
20/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4351	4346	4351	4346	0.00
20/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	267	272	267	272	0.00
20/11/2006	JN02 On 01-February-07			jNote	8.9100	8.9030	0.1624	0.1623	0.00
20/11/2006	JN02 On 03-May-07			jNote	8.8500	8.8390	0.1614	0.1612	0.00
20/11/2006	JN02 On 02-August-07			jNote	8.7800	8.7610	0.1602	0.1599	0.00
20/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8105	8252	8105	8252	0.00
20/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9803	10023	9803	10023	0.00
20/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10084	10122	10084	10122	0.00
20/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17383	17621	17383	17621	0.00
20/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12786	12755	12786	12755	0.00
20/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21404	21684	21404	21684	0.00
20/11/2006	JN05 On 01-February-07			jNote	8.5700	8.5440	0.3444	0.3436	0.00
20/11/2006	JN05 On 03-May-07			jNote	8.5200	8.4930	0.3429	0.3420	0.00
20/11/2006	JN05 On 02-August-07			jNote	8.4700	8.4370	0.3413	0.3403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1237	1227	1237	1227	0.00
20/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	28739	29624	28739	29624	0.00
20/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3630	3524	3630	3524	0.00
20/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33098	34012	33098	34012	0.00
20/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5610	5434	5610	5434	0.00
20/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	37260	38230	37260	38230	0.00
20/11/2006	JN10 On 01-February-07			jNote	8.3200	8.3030	0.5575	0.5569	0.00
20/11/2006	JN10 On 03-May-07			jNote	8.2800	8.2640	0.5557	0.5553	0.00
20/11/2006	JN10 On 02-August-07			jNote	8.2300	8.2200	0.5539	0.5535	0.00
20/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	196	197	196	197	0.00
20/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45833	46948	45833	46948	0.00
20/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	1225	1196	1225	1196	0.00
20/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49696	50656	49696	50656	0.00
20/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2392	2332	2392	2332	0.00
20/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	53926	54861	53926	54861	0.00
20/11/2006	JROD On 31-January-07			jRod	8.5500	8.5670	0.0015	0.0020	0.00
20/11/2006	JROD On 28-February-07			jRod	8.3800	8.3870	0.0020	0.0025	0.00
20/11/2006	JROD On 30-March-07			jRod	8.6400	8.6530	0.0033	0.0038	0.00
20/11/2006	JROD On 30-April-07			jRod	8.8800	8.8980	0.0044	0.0049	0.00
20/11/2006	JROD On 31-May-07			jRod	8.6700	8.6850	0.0051	0.0056	0.00
20/11/2006	JROD On 30-November-06			jRod	7.8900	7.8910	0.0001	0.0004	0.00
20/11/2006	JROD On 29-December-06			jRod	8.1700	8.1870	0.0006	0.0011	0.00
20/11/2006	OTH1 On 01-February-07			Index Future	245.4700	245.4160	245.4730	245.4160	15.00
20/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	32572	32628	32572	32628	0.00
20/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	13642	14268	13642	14268	0.00
20/11/2006	R153 On 01-February-07			Bond Future	8.2200	8.2200	120.1969	120.1969	67.00
20/11/2006	R153 On 03-May-07			Bond Future	8.1600	8.8155	116.2274	114.2031	0.00
20/11/2006	R153 On 02-August-07			Bond Future	8.0100	8.0030	118.9661	118.9864	0.00
20/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8908	9078	8908	9078	0.00
20/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7916	8087	7916	8087	0.00
20/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25033	12558	25033	12558	0.00
20/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5260	13028	5260	13028	0.00
20/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24351	24571	24351	24571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10284	10302	10284	10302	0.00
20/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18849	8605	18849	8605	0.00
20/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8218	18217	8218	18217	0.00
20/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12898	13062	12898	13062	0.00
20/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5325	5489	5325	5489	0.00
20/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20095	20228	20095	20228	0.00
20/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2739	2872	2739	2872	0.00
20/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15152	15308	15152	15308	0.00
20/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4306	4462	4306	4462	0.00
20/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14006	14167	14006	14167	0.00
20/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4795	4956	4795	4956	0.00
20/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22875	11132	22875	11132	0.00
20/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6139	14638	6139	14638	0.00
20/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28061	28286	28061	28286	0.00
20/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8317	8340	8317	8340	0.00
20/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	26936	27037	26936	27037	0.00
20/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1510	1610	1510	1610	0.00
20/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	23943	11831	23943	11831	0.00
20/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5687	13818	5687	13818	0.00
20/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29030	29256	29030	29256	0.00
20/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7872	7896	7872	7896	0.00
20/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30014	30241	30014	30241	0.00
20/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7446	7470	7446	7470	0.00
20/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5056	5212	5056	5212	0.00
20/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12360	12516	12360	12516	0.00
20/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2479	2599	2479	2599	0.00
20/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18155	18275	18155	18275	0.00
20/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1125	1205	1125	1205	0.00
20/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	25249	25330	25249	25330	0.00
20/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	447	492	447	492	0.00
20/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	33099	33144	33099	33144	0.00
20/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	154	176	154	176	0.00
20/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	41412	41434	41412	41434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	12	15	12	15	0.00
20/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	58722	58725	58722	58725	0.00
20/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	46	54	46	54	0.00
20/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	49990	49999	49990	49999	0.00
20/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34241	34312	34241	34312	0.00
20/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	817	888	817	888	0.00
20/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29608	15737	29608	15737	0.00
20/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3793	10165	3793	10165	0.00
20/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34102	34331	34102	34331	0.00
20/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5911	5938	5911	5938	0.00
20/11/2006	R157 On 01-February-07			Bond Future	8.0100	8.0050	139.0487	139.0487	0.00
20/11/2006	R157 On 03-May-07			Bond Future	7.9700	7.9650	135.2556	135.2556	512.00
20/11/2006	R157 On 02-August-07			Bond Future	7.8900	7.8900	138.4278	138.4278	0.00
20/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18273	18649	18273	18649	0.00
20/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	18646	19021	18646	19021	0.00
20/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	51802	52029	51802	52029	0.00
20/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	13532	13759	13532	13759	0.00
20/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61794	61987	61794	61987	0.00
20/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	19136	19328	19136	19328	0.00
20/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14638	15005	14638	15005	250.00
20/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	22497	22864	22497	22864	0.00
20/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	78364	78517	78364	78517	0.00
20/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5647	5800	5647	5800	0.00
20/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29200	29556	29200	29556	0.00
20/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	11101	11457	11101	11457	0.00
20/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	36942	37265	36942	37265	150.00
20/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7924	8247	7924	8247	0.00
20/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42489	42784	42489	42784	0.00
20/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	6259	6554	6259	6554	0.00
20/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45365	45645	45365	45645	0.00
20/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	5549	5829	5549	5829	0.00
20/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51283	51533	51283	51533	0.00
20/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	4335	4585	4335	4585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	61923	62122	61923	62122	0.00
20/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9724	9923	9724	9923	0.00
20/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	71222	71398	71222	71398	0.00
20/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14975	15151	14975	15151	0.00
20/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	109228	109285	109228	109285	0.00
20/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	414	471	414	471	150.00
20/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	48298	48563	48298	48563	0.00
20/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4909	5175	4909	5175	0.00
20/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57389	57609	57389	57609	0.00
20/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3362	3582	3362	3582	0.00
20/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64567	64759	64567	64759	0.00
20/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8917	9109	8917	9109	0.00
20/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	73667	73840	73667	73840	0.00
20/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	14053	14225	14053	14225	0.00
20/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	67253	67437	67253	67437	0.00
20/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	8165	8349	8165	8349	0.00
20/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	66741	66813	66741	66813	0.00
20/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3772	3843	3772	3843	0.00
20/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	73278	73432	73278	73432	0.00
20/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1781	1935	1781	1935	0.00
20/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10062	10398	10062	10398	0.00
20/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	29255	29591	29255	29591	0.00
20/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5085	5347	5085	5347	0.00
20/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	43454	43716	43454	43716	0.00
20/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2264	2434	2264	2434	0.00
20/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	60172	60343	60172	60343	0.00
20/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	878	971	878	971	0.00
20/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	78697	78790	78697	78790	0.00
20/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	89570	89670	89570	89670	0.00
20/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	923	1023	923	1023	0.00
20/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	105958	106021	105958	106021	0.00
20/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	474	537	474	537	0.00
20/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	122253	122291	122253	122291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	240	278	240	278	0.00
20/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	86364	86513	86364	86513	0.00
20/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	10091	10240	10091	10240	0.00
20/11/2006	R186 On 01-February-07			Bond Future	7.6100	7.6140	130.6545	130.6545	2.00
20/11/2006	R186 On 03-May-07			Bond Future	7.5800	7.5790	133.5492	133.5492	0.00
20/11/2006	R186 On 02-August-07			Bond Future	7.5500	7.5460	131.1539	131.1539	0.00
20/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	20596	21136	20596	21136	0.00
20/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	34813	35352	34813	35352	0.00
20/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	95382	95707	95382	95707	0.00
20/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	16403	16729	16403	16729	0.00
20/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	106179	106452	106179	106452	0.00
20/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	23686	23959	23686	23959	0.00
20/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	36684	37229	36684	37229	0.00
20/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	20028	20573	20028	20573	0.00
20/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	57093	57551	57093	57551	0.00
20/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	10655	11114	10655	11114	0.00
20/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	75644	76003	75644	76003	0.00
20/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	6136	6496	6136	6496	0.00
20/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	85442	85753	85442	85753	0.00
20/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	4644	4956	4644	4956	0.00
20/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	112493	112768	112493	112768	0.00
20/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	11388	11663	11388	11663	0.00
20/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	105596	105824	105596	105824	0.00
20/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	2691	2919	2691	2919	0.00
20/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	122282	122523	122282	122523	0.00
20/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	17802	18044	17802	18044	0.00
20/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	121339	121588	121339	121588	0.00
20/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	9401	9650	9401	9650	0.00
20/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	126416	126650	126416	126650	0.00
20/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	16535	16769	16535	16769	0.00
20/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	130589	130814	130589	130814	0.00
20/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	15343	15568	15343	15568	0.00
20/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	130918	131056	130918	131056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	1243	1381	1243	1381	0.00
20/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	139442	139641	139442	139641	0.00
20/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	6288	6487	6288	6487	0.00
20/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	147599	147791	147599	147791	0.00
20/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	11263	11456	11263	11456	0.00
20/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	80485	80819	80485	80819	0.00
20/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	5313	5647	5313	5647	0.00
20/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10302	10749	10302	10749	0.00
20/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	56529	56976	56529	56976	0.00
20/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4406	4705	4406	4705	0.00
20/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	83833	84131	83833	84131	0.00
20/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1581	1740	1581	1740	0.00
20/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	115447	115607	115447	115607	0.00
20/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	468	535	468	535	0.00
20/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	150068	150136	150068	150136	0.00
20/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	156099	156178	156099	156178	0.00
20/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	575	654	575	654	0.00
20/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	116896	117157	116896	117157	0.00
20/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	10355	10617	10355	10617	0.00
20/11/2006	R194 On 01-February-07			Bond Future	8.6900	8.6840	105.6775	105.6876	0.00
20/11/2006	R194 On 03-May-07			Bond Future	8.5900	8.5780	102.9370	102.9440	0.00
20/11/2006	R194 On 02-August-07			Bond Future	8.4400	8.4280	105.1820	105.1864	0.00
20/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3028	3140	3028	3140	0.00
20/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2968	2979	2968	2979	0.00
20/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5064	5143	5064	5143	0.00
20/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3797	3805	3797	3805	0.00
20/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6506	6562	6506	6562	0.00
20/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4792	4805	4792	4805	0.00
20/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2764	2873	2764	2873	0.00
20/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3206	3214	3206	3214	0.00
20/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2053	2151	2053	2151	0.00
20/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4003	4000	4003	4000	0.00
20/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3305	3420	3305	3420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2743	2758	2743	2758	0.00
20/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6186	6267	6186	6267	0.00
20/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2979	2990	2979	2990	0.00
20/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7116	7174	7116	7174	0.00
20/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4314	4328	4314	4328	0.00
20/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5951	6032	5951	6032	0.00
20/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3131	3142	3131	3142	0.00
20/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6426	6508	6426	6508	0.00
20/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2831	2843	2831	2843	0.00
20/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7434	7492	7434	7492	0.00
20/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4088	4102	4088	4102	0.00
20/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7274	7332	7274	7332	0.00
20/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4200	4214	4200	4214	0.00
20/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7434	7517	7434	7517	0.00
20/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2293	2307	2293	2307	0.00
20/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1142	1217	1142	1217	0.00
20/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5613	5588	5613	5588	0.00
20/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	553	603	553	603	0.00
20/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7555	7505	7555	7505	0.00
20/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	225	253	225	253	0.00
20/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9768	9695	9768	9695	0.00
20/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	91	106	91	106	0.00
20/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12183	12097	12183	12097	0.00
20/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	33	39	33	39	0.00
20/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14684	14590	14684	14590	0.00
20/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	10	13	10	13	0.00
20/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17230	17133	17230	17133	0.00
20/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	4	3	4	0.00
20/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19801	19702	19801	19702	0.00
20/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
20/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27591	27491	27591	27491	0.00
20/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
20/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24984	24884	24984	24884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
20/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22387	22287	22387	22287	0.00
20/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8092	8151	8092	8151	0.00
20/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3661	3676	3661	3676	0.00
20/11/2006	R201 On 01-February-07			Bond Future	7.9700	7.9680	105.6098	105.6217	0.00
20/11/2006	R201 On 03-May-07			Bond Future	7.9300	7.9250	107.9544	107.9544	0.00
20/11/2006	R201 On 02-August-07			Bond Future	7.8800	7.8830	105.8857	105.8857	0.00
20/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15213	15567	15213	15567	0.00
20/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	13436	13671	13436	13671	0.00
20/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43233	43415	43233	43415	0.00
20/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	10511	10692	10511	10692	0.00
20/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48855	49003	48855	49003	0.00
20/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	14550	14699	14550	14699	0.00
20/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8441	8751	8441	8751	0.00
20/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	21592	21783	21592	21783	0.00
20/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24251	24600	24251	24600	0.00
20/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7813	8043	7813	8043	0.00
20/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35079	35389	35079	35389	0.00
20/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4243	4434	4243	4434	0.00
20/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42219	42499	42219	42499	0.00
20/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2867	3028	2867	3028	0.00
20/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51374	51533	51374	51533	0.00
20/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7576	7735	7576	7735	0.00
20/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56419	56555	56419	56555	0.00
20/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	11300	11436	11300	11436	0.00
20/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	37417	37717	37417	37717	0.00
20/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3732	3913	3732	3913	0.00
20/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	39798	40088	39798	40088	0.00
20/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	3274	3446	3274	3446	0.00
20/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47162	47421	47162	47421	0.00
20/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2184	2324	2184	2324	0.00
20/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	53497	53650	53497	53650	0.00
20/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6954	7107	6954	7107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58382	58514	58382	58514	0.00
20/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10583	10716	10583	10716	0.00
20/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55651	55799	55651	55799	0.00
20/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	6373	6520	6373	6520	0.00
20/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60372	60501	60372	60501	0.00
20/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9902	10031	9902	10031	0.00
20/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	59989	60204	59989	60204	0.00
20/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1120	1216	1120	1216	0.00
20/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64550	64673	64550	64673	0.00
20/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4426	4548	4426	4548	0.00
20/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4267	4504	4267	4504	0.00
20/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	32619	32737	32619	32737	0.00
20/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1895	2047	1895	2047	0.00
20/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	45725	45759	45725	45759	0.00
20/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	731	813	731	813	0.00
20/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	60324	60288	60324	60288	0.00
20/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	242	280	242	280	0.00
20/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75889	75807	75889	75807	0.00
20/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73075	73255	73075	73255	0.00
20/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	562	623	562	623	0.00
20/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68580	68694	68580	68694	0.00
20/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7515	7629	7515	7629	0.00
20/11/2006	R203 On 01-February-07			Bond Future	7.8700	7.8630	105.9744	106.0178	0.00
20/11/2006	R203 On 03-May-07			Bond Future	7.8300	7.8230	104.1435	104.1864	0.00
20/11/2006	R203 On 02-August-07			Bond Future	7.7900	7.7840	106.4147	106.4570	0.00
20/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	9508	9949	9508	9949	0.00
20/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	18158	18165	18158	18165	0.00
20/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	50772	51241	50772	51241	0.00
20/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	4276	4317	4276	4317	0.00
20/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	55983	56424	55983	56424	0.00
20/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	7468	7486	7468	7486	0.00
20/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	18511	19039	18511	19039	0.00
20/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	9098	9192	9098	9192	0.00

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20/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	30892	31429	30892	31429	0.00
20/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3829	3933	3829	3933	0.00
20/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	45637	46141	45637	46141	0.00
20/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1327	1397	1327	1397	0.00
20/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	51919	52406	51919	52406	0.00
20/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	820	873	820	873	0.00
20/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	48760	49255	48760	49255	0.00
20/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	1047	1109	1047	1109	0.00
20/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	62230	62695	62230	62695	0.00
20/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2413	2449	2413	2449	0.00
20/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	61539	62006	61539	62006	0.00
20/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	373	406	373	406	0.00
20/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	66587	67033	66587	67033	0.00
20/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4949	4972	4949	4972	0.00
20/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	65183	65645	65183	65645	0.00
20/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	2072	2107	2072	2107	0.00
20/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	69325	69771	69325	69771	0.00
20/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4443	4465	4443	4465	0.00
20/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	68162	68623	68162	68623	0.00
20/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1774	1806	1774	1806	0.00
20/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	72092	72538	72092	72538	0.00
20/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3980	4002	3980	4002	0.00
20/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	55106	55586	55106	55586	0.00
20/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	636	682	636	682	0.00
20/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	77723	78169	77723	78169	0.00
20/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	84	96	84	96	0.00
20/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4059	4356	4059	4356	0.00
20/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	31196	31059	31196	31059	0.00
20/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1401	1556	1401	1556	0.00
20/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	47460	47182	47460	47182	0.00
20/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	13	17	13	17	0.00
20/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	105564	105135	105564	105135	0.00
20/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	81	99	81	99	0.00

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20/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	85335	84919	85335	84919	0.00
20/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	382	444	382	444	0.00
20/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	65809	65437	65809	65437	0.00
20/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	80272	80724	80272	80724	0.00
20/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	917	940	917	940	0.00
20/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	83402	83847	83402	83847	0.00
20/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2509	2530	2509	2530	0.00
20/11/2006	R204 On 01-February-07			Bond Future	7.8500	7.8430	102.1707	102.2169	0.00
20/11/2006	R204 On 03-May-07			Bond Future	7.8100	7.8060	104.4377	104.4834	0.00
20/11/2006	R204 On 02-August-07			Bond Future	7.7800	7.7720	102.6685	102.7138	0.00
20/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	14596	15166	14596	15166	0.00
20/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	22250	22359	22250	22359	0.00
20/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	61975	62541	61975	62541	0.00
20/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	11309	11418	11309	11418	0.00
20/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	68936	69451	68936	69451	0.00
20/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	16369	16431	16369	16431	0.00
20/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	24819	25464	24819	25464	0.00
20/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	13292	13475	13292	13475	0.00
20/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	37655	38311	37655	38311	0.00
20/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7426	7621	7426	7621	0.00
20/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52353	52979	52353	52979	0.00
20/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3891	4055	3891	4055	0.00
20/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	58606	59215	58606	59215	0.00
20/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2978	3125	2978	3125	0.00
20/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	55461	56079	55461	56079	0.00
20/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	3407	3563	3407	3563	0.00
20/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	68211	68794	68211	68794	0.00
20/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1969	2089	1969	2089	0.00
20/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	72784	73344	72784	73344	0.00
20/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	8028	8131	8028	8131	0.00
20/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	79036	79554	79036	79554	0.00
20/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	12552	12617	12552	12617	0.00
20/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	75576	76134	75576	76134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	7341	7442	7341	7442	0.00
20/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	81640	82158	81640	82158	0.00
20/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	11718	11784	11718	11784	0.00
20/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	78400	78956	78400	78956	0.00
20/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6703	6801	6703	6801	0.00
20/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	84271	84789	84271	84789	0.00
20/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10930	10995	10930	10995	0.00
20/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	61783	62383	61783	62383	0.00
20/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2598	2737	2598	2737	0.00
20/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	84579	85123	84579	85123	0.00
20/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	998	1080	998	1080	0.00
20/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7824	8271	7824	8271	0.00
20/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	35155	35140	35155	35140	0.00
20/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3696	3997	3696	3997	0.00
20/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	51211	51051	51211	51051	0.00
20/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1518	1690	1518	1690	0.00
20/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	69743	69453	69743	69453	0.00
20/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	161	194	161	194	0.00
20/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	111436	111007	111436	111007	0.00
20/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	536	619	536	619	0.00
20/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	90008	89629	90008	89629	0.00
20/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	89964	90506	89964	90506	0.00
20/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4588	4674	4588	4674	0.00
20/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	95051	95566	95051	95566	0.00
20/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	8192	8254	8192	8254	0.00
20/11/2006	R207 On 01-February-07			Bond Future	7.7800	7.7770	96.1740	96.1818	0.00
20/11/2006	R207 On 03-May-07			Bond Future	7.7400	7.7430	98.3084	98.3084	0.00
20/11/2006	R207 On 02-August-07			Bond Future	7.7100	7.7100	96.8079	96.8079	0.00
20/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13617	13954	13617	13954	0.00
20/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	15815	16073	15815	16073	0.00
20/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	60819	60936	60819	60936	0.00
20/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	4275	4392	4275	4392	0.00
20/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	65560	65667	65560	65667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	7093	7201	7093	7201	0.00
20/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24720	25039	24720	25039	0.00
20/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	7537	7777	7537	7777	0.00
20/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	39054	39299	39054	39299	0.00
20/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	3014	3181	3014	3181	0.00
20/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	52020	52201	52020	52201	0.00
20/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	1262	1364	1262	1364	0.00
20/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	58776	58930	58776	58930	0.00
20/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	779	854	779	854	0.00
20/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	55383	55549	55383	55549	0.00
20/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	995	1083	995	1083	0.00
20/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	65624	65755	65624	65755	0.00
20/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	465	517	465	517	0.00
20/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	73188	73273	73188	73273	0.00
20/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2458	2543	2458	2543	0.00
20/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	77173	77259	77173	77259	0.00
20/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4664	4750	4664	4750	0.00
20/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	72511	72625	72511	72625	0.00
20/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	268	304	268	304	0.00
20/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	76352	76430	76352	76430	0.00
20/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	2123	2201	2123	2201	0.00
20/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	80152	80233	80152	80233	0.00
20/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	4179	4260	4179	4260	0.00
20/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	79538	79609	79538	79609	0.00
20/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1829	1899	1829	1899	0.00
20/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	83156	83232	83156	83232	0.00
20/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3737	3813	3737	3813	0.00
20/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	62192	62334	62192	62334	0.00
20/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	604	667	604	667	0.00
20/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6331	6607	6331	6607	0.00
20/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	28449	28647	28449	28647	0.00
20/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2414	2588	2414	2588	0.00
20/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	45012	45107	45012	45107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	737	819	737	819	0.00
20/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	64388	64392	64388	64392	0.00
20/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	176	205	176	205	0.00
20/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	85475	85426	85475	85426	0.00
20/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	89678	89768	89678	89768	0.00
20/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	59	70	59	70	0.00
20/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	32	40	32	40	0.00
20/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	107591	107520	107591	107520	0.00
20/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	92421	92468	92421	92468	0.00
20/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	974	1020	974	1020	0.00
20/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	95365	95422	95365	95422	0.00
20/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2341	2398	2341	2398	0.00
20/11/2006	TRT1 On 01-February-07			Index Future	245.8700	245.7630	245.8670	245.7630	500.00
20/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	35013	34737	35013	34737	0.00
20/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	12343	13107	12343	13107	0.00
21/11/2006	CRD1 On 01-February-07			Index Future	107.0600	106.8680	107.0590	106.8680	10.00
21/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15663	14459	15663	14459	0.00
21/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5073	5779	5073	5779	0.00
21/11/2006	GOVI On 01-February-07			jGovi	249.3800	248.8050	249.3780	248.8050	71.00
21/11/2006	GOVI On 03-May-07			jGovi	254.8400	254.2530	254.8360	254.2530	121.00
21/11/2006	GOVI On 02-August-07			jGovi	260.2700	259.6720	260.2680	259.6720	0.00
21/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	193780	188050	193780	188050	0.00
21/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
21/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	198376	192553	198376	192553	0.00
21/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	16	23	16	23	0.00
21/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	197879	191970	197879	191970	0.00
21/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	199	250	199	250	0.00
21/11/2006	ILBI On 01-February-07			Index Future	272.4600	272.4610	272.4590	272.4610	0.00
21/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	77609	77702	77609	77702	0.00
21/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	3019	3092	3019	3092	0.00
21/11/2006	J153 On 31-August-10			jSwap	8.7000	8.7630	0.0406	0.0426	0.00
21/11/2006	J157 On 15-September-15			jSwap	8.4000	8.4660	0.0536	0.0492	0.00
21/11/2006	J186 On 21-December-26			jSwap	7.9100	7.9830	0.0423	0.0491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	J194 On 28-February-08			jSwap	8.9600	8.9750	0.0204	0.0206	0.00
21/11/2006	J201 On 22-December-14			jSwap	8.3900	8.4490	0.0548	0.0583	0.00
21/11/2006	J203 On 15-September-17			jSwap	8.3100	8.3820	0.0580	0.0631	0.00
21/11/2006	J204 On 21-December-18			jSwap	8.2300	8.2930	0.0577	0.0625	0.00
21/11/2006	J207 On 15-January-20			jSwap	8.2100	8.2750	0.0170	0.0225	0.00
21/11/2006	JBAR On 21-December-05			jBar	8.7900	8.7760	0.0000	0.0000	0.00
21/11/2006	JFRA On 01-February-07			jFra	9.0100	9.0210	0.0220	0.0220	0.00
21/11/2006	JFRA On 07-February-08			jFra	8.8600	8.8910	0.0216	0.0217	0.00
21/11/2006	JFRA On 03-May-07			jFra	9.0900	9.0940	0.0222	0.0222	0.00
21/11/2006	JFRA On 02-August-07			jFra	9.0400	9.0540	0.0220	0.0221	0.00
21/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0580	0.0236	0.0237	0.00
21/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3681	3715	3681	3715	0.00
21/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	6	6	6	6	0.00
21/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23632	23700	23632	23700	0.00
21/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20320	20303	20320	20303	0.00
21/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3942	3948	3942	3948	0.00
21/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	61	62	61	62	0.00
21/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3921	3952	3921	3952	0.00
21/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	166	164	166	164	0.00
21/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4220	4351	4220	4351	0.00
21/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	288	267	288	267	0.00
21/11/2006	JN02 On 01-February-07			jNote	8.8700	8.9070	0.1617	0.1624	0.00
21/11/2006	JN02 On 03-May-07			jNote	8.8000	8.8500	0.1605	0.1614	0.00
21/11/2006	JN02 On 02-August-07			jNote	8.7100	8.7780	0.1590	0.1602	0.00
21/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7701	8105	7701	8105	0.00
21/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10147	9803	10147	9803	0.00
21/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9640	10084	9640	10084	0.00
21/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17945	17383	17945	17383	0.00
21/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12213	12786	12213	12786	0.00
21/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22169	21404	22169	21404	0.00
21/11/2006	JN05 On 01-February-07			jNote	8.5000	8.5660	0.3423	0.3444	0.00
21/11/2006	JN05 On 03-May-07			jNote	8.4500	8.5180	0.3407	0.3429	0.00
21/11/2006	JN05 On 02-August-07			jNote	8.3900	8.4650	0.3390	0.3413	0.00

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21/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	946	1237	946	1237	0.00
21/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	31104	28739	31104	28739	0.00
21/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3107	3630	3107	3630	0.00
21/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	35363	33098	35363	33098	0.00
21/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4967	5610	4967	5610	0.00
21/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	39539	37260	39539	37260	0.00
21/11/2006	JN10 On 01-February-07			jNote	8.2400	8.3190	0.5538	0.5575	0.00
21/11/2006	JN10 On 03-May-07			jNote	8.2000	8.2780	0.5521	0.5557	0.00
21/11/2006	JN10 On 02-August-07			jNote	8.1500	8.2340	0.5503	0.5539	0.00
21/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	96	196	96	196	0.00
21/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	51392	45833	51392	45833	0.00
21/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	838	1225	838	1225	0.00
21/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	54999	49696	54999	49696	0.00
21/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1806	2392	1806	2392	0.00
21/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	59129	53926	59129	53926	0.00
21/11/2006	JROD On 31-January-07			jRod	8.5400	8.5450	0.0015	0.0015	0.00
21/11/2006	JROD On 28-February-07			jRod	8.3800	8.3750	0.0020	0.0020	0.00
21/11/2006	JROD On 30-March-07			jRod	8.6400	8.6380	0.0033	0.0033	0.00
21/11/2006	JROD On 30-April-07			jRod	8.8800	8.8790	0.0044	0.0044	0.00
21/11/2006	JROD On 31-May-07			jRod	8.6700	8.6700	0.0051	0.0051	0.00
21/11/2006	JROD On 30-November-06			jRod	7.8900	7.8870	0.0001	0.0001	0.00
21/11/2006	JROD On 29-December-06			jRod	8.1700	8.1700	0.0006	0.0006	0.00
21/11/2006	OTH1 On 01-February-07			Index Future	245.9300	245.4730	245.9300	245.4730	15.00
21/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	35429	32572	35429	32572	0.00
21/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11929	13642	11929	13642	0.00
21/11/2006	R153 On 01-February-07			Bond Future	8.1800	8.2200	120.3292	120.1969	67.00
21/11/2006	R153 On 03-May-07			Bond Future	8.1200	8.1550	116.3514	116.2274	0.00
21/11/2006	R153 On 02-August-07			Bond Future	7.9600	8.0100	119.1138	118.9661	0.00
21/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9558	8908	9558	8908	0.00
21/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7243	7916	7243	7916	0.00
21/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19608	18849	19608	18849	0.00
21/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7737	8218	7737	8218	0.00
21/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25277	24351	25277	24351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9733	10284	9733	10284	0.00
21/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25922	25033	25922	25033	0.00
21/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4909	5260	4909	5260	0.00
21/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13707	12898	13707	12898	0.00
21/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4810	5325	4810	5325	0.00
21/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21105	20095	21105	20095	0.00
21/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2425	2739	2425	2739	0.00
21/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16034	15152	16034	15152	0.00
21/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3864	4306	3864	4306	0.00
21/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14853	14006	14853	14006	0.00
21/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4318	4795	4318	4795	0.00
21/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23723	22875	23723	22875	0.00
21/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5747	6139	5747	6139	0.00
21/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	29063	28061	29063	28061	0.00
21/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7843	8317	7843	8317	0.00
21/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28065	26936	28065	26936	0.00
21/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1315	1510	1315	1510	0.00
21/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24811	23943	24811	23943	0.00
21/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5315	5687	5315	5687	0.00
21/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	30051	29030	30051	29030	0.00
21/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7416	7872	7416	7872	0.00
21/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	31053	30014	31053	30014	0.00
21/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7007	7446	7007	7446	0.00
21/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5500	5056	5500	5056	0.00
21/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11480	12360	11480	12360	0.00
21/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2740	2479	2740	2479	0.00
21/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	17092	18155	17092	18155	0.00
21/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1259	1125	1259	1125	0.00
21/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	24060	25249	24060	25249	0.00
21/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	506	447	506	447	0.00
21/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31835	33099	31835	33099	0.00
21/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	177	154	177	154	0.00
21/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	40111	41412	40111	41412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	14	12	14	12	0.00
21/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57401	58722	57401	58722	0.00
21/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	53	46	53	46	0.00
21/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48674	49990	48674	49990	0.00
21/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35448	34241	35448	34241	0.00
21/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	701	817	701	817	0.00
21/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30572	29608	30572	29608	0.00
21/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3517	3793	3517	3793	0.00
21/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35209	34102	35209	34102	0.00
21/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5541	5911	5541	5911	0.00
21/11/2006	R157 On 01-February-07			Bond Future	7.9700	8.0050	139.3474	139.0487	0.00
21/11/2006	R157 On 03-May-07			Bond Future	7.9300	7.9650	135.5477	135.2556	512.00
21/11/2006	R157 On 02-August-07			Bond Future	7.8400	7.8900	138.7929	138.4278	0.00
21/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19688	18273	19688	18273	0.00
21/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	17074	18646	17074	18646	0.00
21/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	53827	51802	53827	51802	0.00
21/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12635	13532	12635	13532	0.00
21/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	64279	61794	64279	61794	0.00
21/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17970	19136	17970	19136	0.00
21/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15861	14638	15861	14638	250.00
21/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20733	22497	20733	22497	0.00
21/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	80821	78364	80821	78364	0.00
21/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5183	5647	5183	5647	0.00
21/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	31077	29200	31077	29200	0.00
21/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9991	11101	9991	11101	0.00
21/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	39061	36942	39061	36942	150.00
21/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7057	7924	7057	7924	0.00
21/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	44750	42489	44750	42489	0.00
21/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5534	6259	5534	6259	0.00
21/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	47691	45365	47691	45365	0.00
21/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4888	5549	4888	5549	0.00
21/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	53726	51283	53726	51283	0.00
21/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3792	4335	3792	4335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	64140	61923	64140	61923	0.00
21/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9019	9724	9019	9724	0.00
21/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	73897	71222	73897	71222	0.00
21/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13999	14975	13999	14975	0.00
21/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	112142	109228	112142	109228	0.00
21/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	341	414	341	414	150.00
21/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	50684	48298	50684	48298	0.00
21/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4309	4909	4309	4909	0.00
21/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	59932	57389	59932	57389	0.00
21/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2919	3362	2919	3362	0.00
21/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	66829	64567	66829	64567	0.00
21/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8257	8917	8257	8917	0.00
21/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	76387	73667	76387	73667	0.00
21/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13122	14053	13122	14053	0.00
21/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	69557	67253	69557	67253	0.00
21/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7548	8165	7548	8165	0.00
21/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	69926	66741	69926	66741	0.00
21/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3305	3772	3305	3772	0.00
21/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	76005	73278	76005	73278	0.00
21/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1521	1781	1521	1781	0.00
21/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	11003	10062	11003	10062	0.00
21/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	27209	29255	27209	29255	0.00
21/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5632	5085	5632	5085	0.00
21/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	41015	43454	41015	43454	0.00
21/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2539	2264	2539	2264	0.00
21/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	57461	60172	57461	60172	0.00
21/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	997	878	997	878	0.00
21/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	75829	78697	75829	78697	0.00
21/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	92409	89570	92409	89570	0.00
21/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	775	923	775	923	0.00
21/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	108863	105958	108863	105958	0.00
21/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	392	474	392	474	0.00
21/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	125196	122253	125196	122253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	195	240	195	240	0.00
21/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	89291	86364	89291	86364	0.00
21/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9367	10091	9367	10091	0.00
21/11/2006	R186 On 01-February-07			Bond Future	7.5600	7.6140	131.2752	130.6545	2.00
21/11/2006	R186 On 03-May-07			Bond Future	7.5300	7.5790	134.1934	133.5492	0.00
21/11/2006	R186 On 02-August-07			Bond Future	7.4900	7.5460	131.8088	131.1539	0.00
21/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	23175	20596	23175	20596	0.00
21/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	31185	34813	31185	34813	0.00
21/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	100289	95382	100289	95382	0.00
21/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	14869	16403	14869	16403	0.00
21/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	110994	106179	110994	106179	0.00
21/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	21952	23686	21952	23686	0.00
21/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	40368	36684	40368	36684	0.00
21/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	17506	20028	17506	20028	0.00
21/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	61716	57093	61716	57093	0.00
21/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	9072	10655	9072	10655	0.00
21/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	80828	75644	80828	75644	0.00
21/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	5115	6136	5115	6136	0.00
21/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	90838	85442	90838	85442	0.00
21/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3834	4644	3834	4644	0.00
21/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	117775	112493	117775	112493	0.00
21/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	10228	11388	10228	11388	0.00
21/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	111296	105596	111296	105596	0.00
21/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	2185	2691	2185	2691	0.00
21/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	127432	122282	127432	122282	0.00
21/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	16403	17802	16403	17802	0.00
21/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	126783	121339	126783	121339	0.00
21/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	8403	9401	8403	9401	0.00
21/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	131643	126416	131643	126416	0.00
21/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	15213	16535	15213	16535	0.00
21/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	135890	130589	135890	130589	0.00
21/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	14095	15343	14095	15343	0.00
21/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	136866	130918	136866	130918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	984	1243	984	1243	0.00
21/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	145162	139442	145162	139442	0.00
21/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	5566	6288	5566	6288	0.00
21/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	153169	147599	153169	147599	0.00
21/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	10284	11263	10284	11263	0.00
21/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	85784	80485	85784	80485	0.00
21/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	4405	5313	4405	5313	0.00
21/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	11844	10302	11844	10302	0.00
21/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	51865	56529	51865	56529	0.00
21/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5182	4406	5182	4406	0.00
21/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	78402	83833	78402	83833	0.00
21/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1902	1581	1902	1581	0.00
21/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	109562	115447	109562	115447	0.00
21/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	576	468	576	468	0.00
21/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	143970	150068	143970	150068	0.00
21/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	162176	156099	162176	156099	0.00
21/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	445	575	445	575	0.00
21/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	122260	116896	122260	116896	0.00
21/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	9278	10355	9278	10355	0.00
21/11/2006	R194 On 01-February-07			Bond Future	8.6800	8.6940	105.6956	105.6775	0.00
21/11/2006	R194 On 03-May-07			Bond Future	8.5600	8.5870	102.9588	102.9370	0.00
21/11/2006	R194 On 02-August-07			Bond Future	8.4000	8.4360	105.2017	105.1820	0.00
21/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3099	3028	3099	3028	0.00
21/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2858	2968	2858	2968	0.00
21/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5171	5064	5171	5064	0.00
21/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3686	3797	3686	3797	0.00
21/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6604	6506	6604	6506	0.00
21/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4693	4792	4693	4792	0.00
21/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2831	2764	2831	2764	0.00
21/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3092	3206	3092	3206	0.00
21/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2106	2053	2106	2053	0.00
21/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3875	4003	3875	4003	0.00
21/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3381	3305	3381	3305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2639	2743	2639	2743	0.00
21/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6308	6186	6308	6186	0.00
21/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2883	2979	2883	2979	0.00
21/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7221	7116	7221	7116	0.00
21/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4222	4314	4222	4314	0.00
21/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6071	5951	6071	5951	0.00
21/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3033	3131	3033	3131	0.00
21/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6551	6426	6551	6426	0.00
21/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2739	2831	2739	2831	0.00
21/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7541	7434	7541	7434	0.00
21/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3999	4088	3999	4088	0.00
21/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7380	7274	7380	7274	0.00
21/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4109	4200	4109	4200	0.00
21/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7571	7434	7571	7434	0.00
21/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2213	2293	2213	2293	0.00
21/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1174	1142	1174	1142	0.00
21/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5465	5613	5465	5613	0.00
21/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	570	553	570	553	0.00
21/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7392	7555	7392	7555	0.00
21/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	233	225	233	225	0.00
21/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9594	9768	9594	9768	0.00
21/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	94	91	94	91	0.00
21/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12005	12183	12005	12183	0.00
21/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	34	33	34	33	0.00
21/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14504	14684	14504	14684	0.00
21/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	11	10	11	10	0.00
21/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17050	17230	17050	17230	0.00
21/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	3	3	3	0.00
21/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19620	19801	19620	19801	0.00
21/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
21/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27410	27591	27410	27591	0.00
21/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
21/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24803	24984	24803	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
21/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
21/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22206	22387	22206	22387	0.00
21/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8205	8092	8205	8092	0.00
21/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3578	3661	3578	3661	0.00
21/11/2006	R201 On 01-February-07			Bond Future	7.9200	7.9700	105.8890	105.6098	0.00
21/11/2006	R201 On 03-May-07			Bond Future	7.8800	7.9250	108.2394	107.9544	0.00
21/11/2006	R201 On 02-August-07			Bond Future	7.8300	7.8830	106.1701	105.8857	0.00
21/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	16629	15213	16629	15213	0.00
21/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12060	13436	12060	13436	0.00
21/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	45253	43233	45253	43233	0.00
21/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9680	10511	9680	10511	0.00
21/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	50806	48855	50806	48855	0.00
21/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13658	14550	13658	14550	0.00
21/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	9397	8441	9397	8441	0.00
21/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19756	21592	19756	21592	0.00
21/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	26099	24251	26099	24251	0.00
21/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6869	7813	6869	7813	0.00
21/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	37278	35079	37278	35079	0.00
21/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3649	4243	3649	4243	0.00
21/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	44578	42219	44578	42219	0.00
21/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2434	2867	2434	2867	0.00
21/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	53573	51374	53573	51374	0.00
21/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6925	7576	6925	7576	0.00
21/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	58521	56419	58521	56419	0.00
21/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10558	11300	10558	11300	0.00
21/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	39673	37417	39673	37417	0.00
21/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3195	3732	3195	3732	0.00
21/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	42108	39798	42108	39798	0.00
21/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2792	3274	2792	3274	0.00
21/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	49608	47162	49608	47162	0.00
21/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1837	2184	1837	2184	0.00
21/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	55737	53497	55737	53497	0.00
21/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6344	6954	6344	6954	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	60519	58382	60519	58382	0.00
21/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9877	10583	9877	10583	0.00
21/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	57931	55651	57931	55651	0.00
21/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5802	6373	5802	6373	0.00
21/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	62544	60372	62544	60372	0.00
21/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9230	9902	9230	9902	0.00
21/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	62586	59989	62586	59989	0.00
21/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	925	1120	925	1120	0.00
21/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	66971	64550	66971	64550	0.00
21/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3997	4426	3997	4426	0.00
21/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4831	4267	4831	4267	0.00
21/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30390	32619	30390	32619	0.00
21/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2182	1895	2182	1895	0.00
21/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	43220	45725	43220	45725	0.00
21/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	856	731	856	731	0.00
21/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	57657	60324	57657	60324	0.00
21/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	288	242	288	242	0.00
21/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	73143	75889	73143	75889	0.00
21/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	75760	73075	75760	73075	0.00
21/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	455	562	455	562	0.00
21/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	70880	68580	70880	68580	0.00
21/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6971	7515	6971	7515	0.00
21/11/2006	R203 On 01-February-07			Bond Future	7.8200	7.8690	106.3077	105.9744	0.00
21/11/2006	R203 On 03-May-07			Bond Future	7.7800	7.8290	104.4871	104.1435	0.00
21/11/2006	R203 On 02-August-07			Bond Future	7.7400	7.7900	106.7680	106.4147	0.00
21/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10829	9508	10829	9508	0.00
21/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16147	18158	16147	18158	0.00
21/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	53648	50772	53648	50772	0.00
21/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3717	4276	3717	4276	0.00
21/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	58784	55983	58784	55983	0.00
21/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6736	7468	6736	7468	0.00
21/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	20546	18511	20546	18511	0.00
21/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7801	9098	7801	9098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	33538	30892	33538	30892	0.00
21/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3143	3829	3143	3829	0.00
21/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	48679	45637	48679	45637	0.00
21/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1036	1327	1036	1327	0.00
21/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	55058	51919	55058	51919	0.00
21/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	626	820	626	820	0.00
21/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	51854	48760	51854	48760	0.00
21/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	809	1047	809	1047	0.00
21/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	65314	62230	65314	62230	0.00
21/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2061	2413	2061	2413	0.00
21/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	64774	61539	64774	61539	0.00
21/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	276	373	276	373	0.00
21/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	69591	66587	69591	66587	0.00
21/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4420	4949	4420	4949	0.00
21/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	68309	65183	68309	65183	0.00
21/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1763	2072	1763	2072	0.00
21/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	72373	69325	72373	69325	0.00
21/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3957	4443	3957	4443	0.00
21/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	71326	68162	71326	68162	0.00
21/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1502	1774	1502	1774	0.00
21/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	75182	72092	75182	72092	0.00
21/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3535	3980	3535	3980	0.00
21/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	58283	55106	58283	55106	0.00
21/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	481	636	481	636	0.00
21/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	81030	77723	81030	77723	0.00
21/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	59	84	59	84	0.00
21/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4756	4059	4756	4059	0.00
21/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	28561	31196	28561	31196	0.00
21/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1691	1401	1691	1401	0.00
21/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	44417	47460	44417	47460	0.00
21/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	17	13	17	13	0.00
21/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	102236	105564	102236	105564	0.00
21/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	103	81	103	81	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	82025	85335	82025	85335	0.00
21/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	475	382	475	382	0.00
21/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	62570	65809	62570	65809	0.00
21/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	83553	80272	83553	80272	0.00
21/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	762	917	762	917	0.00
21/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	86632	83402	86632	83402	0.00
21/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2206	2509	2206	2509	0.00
21/11/2006	R204 On 01-February-07			Bond Future	7.8000	7.8490	102.5254	102.1707	0.00
21/11/2006	R204 On 03-May-07			Bond Future	7.7700	7.8120	104.7967	104.4377	0.00
21/11/2006	R204 On 02-August-07			Bond Future	7.7300	7.7780	103.0389	102.6685	0.00
21/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	16094	14596	16094	14596	0.00
21/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20201	22250	20201	22250	0.00
21/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	64660	61975	64660	61975	0.00
21/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10404	11309	10404	11309	0.00
21/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	71607	68936	71607	68936	0.00
21/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15335	16369	15335	16369	0.00
21/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	26903	24819	26903	24819	0.00
21/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11829	13292	11829	13292	0.00
21/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	40245	37655	40245	37655	0.00
21/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6470	7426	6470	7426	0.00
21/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	55325	52353	55325	52353	0.00
21/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3315	3891	3315	3891	0.00
21/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	61691	58606	61691	58606	0.00
21/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2516	2978	2516	2978	0.00
21/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	58492	55461	58492	55461	0.00
21/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2891	3407	2891	3407	0.00
21/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	71432	68211	71432	68211	0.00
21/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1642	1969	1642	1969	0.00
21/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	75675	72784	75675	72784	0.00
21/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7330	8028	7330	8028	0.00
21/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	81892	79036	81892	79036	0.00
21/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11703	12552	11703	12552	0.00
21/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	78515	75576	78515	75576	0.00

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21/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6690	7341	6690	7341	0.00
21/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	84538	81640	84538	81640	0.00
21/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10913	11718	10913	11718	0.00
21/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	81383	78400	81383	78400	0.00
21/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6096	6703	6096	6703	0.00
21/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	87212	84271	87212	84271	0.00
21/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10166	10930	10166	10930	0.00
21/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	64917	61783	64917	61783	0.00
21/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2186	2598	2186	2598	0.00
21/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	87946	84579	87946	84579	0.00
21/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	817	998	817	998	0.00
21/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8767	7824	8767	7824	0.00
21/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	32551	35155	32551	35155	0.00
21/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4210	3696	4210	3696	0.00
21/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	48179	51211	48179	51211	0.00
21/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1758	1518	1758	1518	0.00
21/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	66436	69743	66436	69743	0.00
21/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	192	161	192	161	0.00
21/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	107920	111436	107920	111436	0.00
21/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	631	536	631	536	0.00
21/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	86556	90008	86556	90008	0.00
21/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	93105	89964	93105	89964	0.00
21/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4139	4588	4139	4588	0.00
21/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	98144	95051	98144	95051	0.00
21/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7581	8192	7581	8192	0.00
21/11/2006	R207 On 01-February-07			Bond Future	7.7300	7.7780	96.5353	96.1740	0.00
21/11/2006	R207 On 03-May-07			Bond Future	7.7000	7.7430	98.6749	98.3084	0.00
21/11/2006	R207 On 02-August-07			Bond Future	7.6600	7.7100	97.1792	96.8079	0.00
21/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	15335	13617	15335	13617	0.00
21/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	13919	15815	13919	15815	0.00
21/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	63946	60819	63946	60819	0.00
21/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3736	4275	3736	4275	0.00
21/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	68588	65560	68588	65560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6408	7093	6408	7093	0.00
21/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	27183	24720	27183	24720	0.00
21/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6386	7537	6386	7537	0.00
21/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	42096	39054	42096	39054	0.00
21/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2443	3014	2443	3014	0.00
21/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	55354	52020	55354	52020	0.00
21/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	983	1262	983	1262	0.00
21/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	62204	58776	62204	58776	0.00
21/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	593	779	593	779	0.00
21/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	58768	55383	58768	55383	0.00
21/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	767	995	767	995	0.00
21/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	69119	65624	69119	65624	0.00
21/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	347	465	347	465	0.00
21/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	76511	73188	76511	73188	0.00
21/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2115	2458	2115	2458	0.00
21/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	80396	77173	80396	77173	0.00
21/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4174	4664	4174	4664	0.00
21/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	76051	72511	76051	72511	0.00
21/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	196	268	196	268	0.00
21/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	79715	76352	79715	76352	0.00
21/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1820	2123	1820	2123	0.00
21/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	83417	80152	83417	80152	0.00
21/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3731	4179	3731	4179	0.00
21/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	82936	79538	82936	79538	0.00
21/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1561	1829	1561	1829	0.00
21/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	86460	83156	86460	83156	0.00
21/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3328	3737	3328	3737	0.00
21/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	65657	62192	65657	62192	0.00
21/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	455	604	455	604	0.00
21/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	7322	6331	7322	6331	0.00
21/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25827	28449	25827	28449	0.00
21/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2873	2414	2873	2414	0.00
21/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	41857	45012	41857	45012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	902	737	902	737	0.00
21/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	60941	64388	60941	64388	0.00
21/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	222	176	222	176	0.00
21/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	81908	85475	81908	85475	0.00
21/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	93273	89678	93273	89678	0.00
21/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	40	59	40	59	0.00
21/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	42	32	42	32	0.00
21/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	103987	107591	103987	107591	0.00
21/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	95931	92421	95931	92421	0.00
21/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	817	974	817	974	0.00
21/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	98801	95365	98801	95365	0.00
21/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2064	2341	2064	2341	0.00
21/11/2006	TRT1 On 01-February-07			Index Future	246.4300	245.8670	246.4280	245.8670	500.00
21/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	38714	35013	38714	35013	0.00
21/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	10434	12343	10434	12343	0.00
22/11/2006	CRD1 On 01-February-07			Index Future	107.1000	107.0590	107.0990	107.0590	10.00
22/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15876	15663	15876	15663	0.00
22/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4886	5073	4886	5073	0.00
22/11/2006	GOVI On 01-February-07			jGovi	249.5400	249.3780	249.5350	249.3780	71.00
22/11/2006	GOVI On 03-May-07			jGovi	254.9900	254.8360	254.9930	254.8360	121.00
22/11/2006	GOVI On 02-August-07			jGovi	260.4300	260.2680	260.4290	260.2680	0.00
22/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	195350	193780	195350	193780	0.00
22/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
22/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	199944	198376	199944	198376	0.00
22/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	14	16	14	16	0.00
22/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	199475	197879	199475	197879	0.00
22/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	185	199	185	199	0.00
22/11/2006	ILBI On 01-February-07			Index Future	272.2700	272.4590	272.2660	272.4590	0.00
22/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	75806	77609	75806	77609	0.00
22/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	3146	3019	3146	3019	0.00
22/11/2006	J153 On 31-August-10			jSwap	8.6900	8.7040	0.0400	0.0406	0.00
22/11/2006	J157 On 15-September-15			jSwap	8.3700	8.3980	0.0552	0.0536	0.00
22/11/2006	J186 On 21-December-26			jSwap	7.8500	7.9140	0.0360	0.0423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9610	0.0205	0.0204	0.00
22/11/2006	J201 On 22-December-14			jSwap	8.3600	8.3910	0.0531	0.0548	0.00
22/11/2006	J203 On 15-September-17			jSwap	8.2800	8.3080	0.0561	0.0580	0.00
22/11/2006	J204 On 21-December-18			jSwap	8.2100	8.2300	0.0564	0.0577	0.00
22/11/2006	J207 On 15-January-20			jSwap	8.1900	8.2070	0.0156	0.0170	0.00
22/11/2006	JBAR On 21-December-05			jBar	8.8700	8.7880	0.0000	0.0000	0.00
22/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0070	0.0220	0.0220	0.00
22/11/2006	JFRA On 07-February-08			jFra	8.8200	8.8560	0.0215	0.0216	0.00
22/11/2006	JFRA On 03-May-07			jFra	9.0900	9.0920	0.0222	0.0222	0.00
22/11/2006	JFRA On 02-August-07			jFra	9.0200	9.0400	0.0220	0.0220	0.00
22/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0000	0.0236	0.0236	0.00
22/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3709	3681	3709	3681	0.00
22/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	6	6	6	6	0.00
22/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23563	23632	23563	23632	0.00
22/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20338	20320	20338	20320	0.00
22/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3932	3942	3932	3942	0.00
22/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	61	61	61	61	0.00
22/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3883	3921	3883	3921	0.00
22/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	170	166	170	166	0.00
22/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4219	4220	4219	4220	0.00
22/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	287	288	287	288	0.00
22/11/2006	JN02 On 01-February-07			jNote	8.8500	8.8660	0.1614	0.1617	0.00
22/11/2006	JN02 On 03-May-07			jNote	8.7700	8.7950	0.1601	0.1605	0.00
22/11/2006	JN02 On 02-August-07			jNote	8.6800	8.7050	0.1586	0.1590	0.00
22/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7516	7701	7516	7701	0.00
22/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10236	10147	10236	10147	0.00
22/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9442	9640	9442	9640	0.00
22/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18150	17945	18150	17945	0.00
22/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11992	12213	11992	12213	0.00
22/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22426	22169	22426	22169	0.00
22/11/2006	JN05 On 01-February-07			jNote	8.4800	8.5010	0.3414	0.3423	0.00
22/11/2006	JN05 On 03-May-07			jNote	8.4200	8.4500	0.3398	0.3407	0.00
22/11/2006	JN05 On 02-August-07			jNote	8.3600	8.3940	0.3380	0.3390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	835	946	835	946	0.00
22/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	32016	31104	32016	31104	0.00
22/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2895	3107	2895	3107	0.00
22/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	36299	35363	36299	35363	0.00
22/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4699	4967	4699	4967	0.00
22/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	40507	39539	40507	39539	0.00
22/11/2006	JN10 On 01-February-07			jNote	8.2000	8.2370	0.5523	0.5538	0.00
22/11/2006	JN10 On 03-May-07			jNote	8.1600	8.1960	0.5506	0.5521	0.00
22/11/2006	JN10 On 02-August-07			jNote	8.1200	8.1510	0.5489	0.5503	0.00
22/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	68	96	68	96	0.00
22/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	53654	51392	53654	51392	0.00
22/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	705	838	705	838	0.00
22/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	57236	54999	57236	54999	0.00
22/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1600	1806	1600	1806	0.00
22/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	61241	59129	61241	59129	0.00
22/11/2006	JROD On 31-January-07			jRod	8.5900	8.5440	0.0017	0.0015	0.00
22/11/2006	JROD On 28-February-07			jRod	8.4100	8.3750	0.0022	0.0020	0.00
22/11/2006	JROD On 30-March-07			jRod	8.6700	8.6380	0.0035	0.0033	0.00
22/11/2006	JROD On 30-April-07			jRod	8.8900	8.8770	0.0045	0.0044	0.00
22/11/2006	JROD On 31-May-07			jRod	8.6700	8.6670	0.0051	0.0051	0.00
22/11/2006	JROD On 30-November-06			jRod	7.8900	7.8860	0.0001	0.0001	0.00
22/11/2006	JROD On 29-December-06			jRod	8.1800	8.1670	0.0007	0.0006	0.00
22/11/2006	OTH1 On 01-February-07			Index Future	246.0700	245.9300	246.0720	245.9300	15.00
22/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	36253	35429	36253	35429	0.00
22/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11333	11929	11333	11929	0.00
22/11/2006	R153 On 01-February-07			Bond Future	8.1400	8.1800	120.4784	120.3292	67.00
22/11/2006	R153 On 03-May-07			Bond Future	8.0800	8.1150	116.4601	116.3514	0.00
22/11/2006	R153 On 02-August-07			Bond Future	7.9000	7.9590	119.2879	119.1138	0.00
22/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10338	9558	10338	9558	0.00
22/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6532	7243	6532	7243	0.00
22/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20285	19608	20285	19608	0.00
22/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7326	7737	7326	7737	0.00
22/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26399	25277	26399	25277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9115	9733	9115	9733	0.00
22/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26711	25922	26711	25922	0.00
22/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4611	4909	4611	4909	0.00
22/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14664	13707	14664	13707	0.00
22/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4276	4810	4276	4810	0.00
22/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22278	21105	22278	21105	0.00
22/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2107	2425	2107	2425	0.00
22/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17070	16034	17070	16034	0.00
22/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3410	3864	3410	3864	0.00
22/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15850	14853	15850	14853	0.00
22/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3824	4318	3824	4318	0.00
22/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24476	23723	24476	23723	0.00
22/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5413	5747	5413	5747	0.00
22/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30274	29063	30274	29063	0.00
22/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7313	7843	7313	7843	0.00
22/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29363	28065	29363	28065	0.00
22/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1121	1315	1121	1315	0.00
22/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25583	24811	25583	24811	0.00
22/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5000	5315	5000	5315	0.00
22/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31283	30051	31283	30051	0.00
22/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6908	7416	6908	7416	0.00
22/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32306	31053	32306	31053	0.00
22/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6519	7007	6519	7007	0.00
22/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6044	5500	6044	5500	0.00
22/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10533	11480	10533	11480	0.00
22/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3067	2740	3067	2740	0.00
22/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15928	17092	15928	17092	0.00
22/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1431	1259	1431	1259	0.00
22/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22741	24060	22741	24060	0.00
22/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	584	506	584	506	0.00
22/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30421	31835	30421	31835	0.00
22/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	207	177	207	177	0.00
22/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38650	40111	38650	40111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	16	14	16	14	0.00
22/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	55912	57401	55912	57401	0.00
22/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	63	53	63	53	0.00
22/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47192	48674	47192	48674	0.00
22/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	36826	35448	36826	35448	0.00
22/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	587	701	587	701	0.00
22/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31427	30572	31427	30572	0.00
22/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3284	3517	3284	3517	0.00
22/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36540	35209	36540	35209	0.00
22/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5132	5541	5132	5541	0.00
22/11/2006	R157 On 01-February-07			Bond Future	7.9300	7.9650	139.6094	139.3474	0.00
22/11/2006	R157 On 03-May-07			Bond Future	7.9000	7.9250	135.7674	135.5477	512.00
22/11/2006	R157 On 02-August-07			Bond Future	7.8000	7.8390	139.0874	138.7929	0.00
22/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	20977	19688	20977	19688	0.00
22/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	15743	17074	15743	17074	0.00
22/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	55360	53827	55360	53827	0.00
22/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11971	12635	11971	12635	0.00
22/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	66309	64279	66309	64279	0.00
22/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17054	17970	17054	17970	0.00
22/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	16980	15861	16980	15861	250.00
22/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	19232	20733	19232	20733	0.00
22/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82677	80821	82677	80821	0.00
22/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4842	5183	4842	5183	0.00
22/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32770	31077	32770	31077	0.00
22/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9064	9991	9064	9991	0.00
22/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	40963	39061	40963	39061	150.00
22/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	6338	7057	6338	7057	0.00
22/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	46773	44750	46773	44750	0.00
22/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4937	5534	4937	5534	0.00
22/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	49769	47691	49769	47691	0.00
22/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4346	4888	4346	4888	0.00
22/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	55902	53726	55902	53726	0.00
22/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3348	3792	3348	3792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	65817	64140	65817	64140	0.00
22/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8499	9019	8499	9019	0.00
22/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	76078	73897	76078	73897	0.00
22/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13235	13999	13235	13999	0.00
22/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	114706	112142	114706	112142	0.00
22/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	285	341	285	341	150.00
22/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	52813	50684	52813	50684	0.00
22/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3818	4309	3818	4309	0.00
22/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	62194	59932	62194	59932	0.00
22/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2560	2919	2560	2919	0.00
22/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	68539	66829	68539	66829	0.00
22/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7770	8257	7770	8257	0.00
22/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	78605	76387	78605	76387	0.00
22/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12394	13122	12394	13122	0.00
22/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71299	69557	71299	69557	0.00
22/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7092	7548	7092	7548	0.00
22/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	72525	69926	72525	69926	0.00
22/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2960	3305	2960	3305	0.00
22/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	78417	76005	78417	76005	0.00
22/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1313	1521	1313	1521	0.00
22/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	11869	11003	11869	11003	0.00
22/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	25455	27209	25455	27209	0.00
22/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6141	5632	6141	5632	0.00
22/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38903	41015	38903	41015	0.00
22/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2797	2539	2797	2539	0.00
22/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55098	57461	55098	57461	0.00
22/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1108	997	1108	997	0.00
22/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	73320	75829	73320	75829	0.00
22/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	94913	92409	94913	92409	0.00
22/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	659	775	659	775	0.00
22/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	111419	108863	111419	108863	0.00
22/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	329	392	329	392	0.00
22/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	127782	125196	127782	125196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	161	195	161	195	0.00
22/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	91672	89291	91672	89291	0.00
22/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8803	9367	8803	9367	0.00
22/11/2006	R186 On 01-February-07			Bond Future	7.5200	7.5640	131.7875	131.2752	2.00
22/11/2006	R186 On 03-May-07			Bond Future	7.4800	7.5270	134.7548	134.1934	0.00
22/11/2006	R186 On 02-August-07			Bond Future	7.4500	7.4930	132.3813	131.8088	0.00
22/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	25436	23175	25436	23175	0.00
22/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	28323	31185	28323	31185	0.00
22/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	104643	100289	104643	100289	0.00
22/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	13608	14869	13608	14869	0.00
22/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	115273	110994	115273	110994	0.00
22/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	20506	21952	20506	21952	0.00
22/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	43541	40368	43541	40368	0.00
22/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	15556	17506	15556	17506	0.00
22/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	65642	61716	65642	61716	0.00
22/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	7875	9072	7875	9072	0.00
22/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	85192	80828	85192	80828	0.00
22/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4356	5115	4356	5115	0.00
22/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	95364	90838	95364	90838	0.00
22/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3237	3834	3237	3834	0.00
22/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	122444	117775	122444	117775	0.00
22/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9283	10228	9283	10228	0.00
22/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	116051	111296	116051	111296	0.00
22/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1817	2185	1817	2185	0.00
22/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	131995	127432	131995	127432	0.00
22/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15242	16403	15242	16403	0.00
22/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	131587	126783	131587	126783	0.00
22/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7594	8403	7594	8403	0.00
22/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	136272	131643	136272	131643	0.00
22/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	14117	15213	14117	15213	0.00
22/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	140582	135890	140582	135890	0.00
22/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	13062	14095	13062	14095	0.00
22/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	141805	136866	141805	136866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	800	984	800	984	0.00
22/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	150195	145162	150195	145162	0.00
22/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4985	5566	4985	5566	0.00
22/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	158088	153169	158088	153169	0.00
22/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9478	10284	9478	10284	0.00
22/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	90235	85784	90235	85784	0.00
22/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3734	4405	3734	4405	0.00
22/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13220	11844	13220	11844	0.00
22/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	48118	51865	48118	51865	0.00
22/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5885	5182	5885	5182	0.00
22/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	73982	78402	73982	78402	0.00
22/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2198	1902	2198	1902	0.00
22/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	104735	109562	104735	109562	0.00
22/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	676	576	676	576	0.00
22/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	138947	143970	138947	143970	0.00
22/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	167208	162176	167208	162176	0.00
22/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	355	445	355	445	0.00
22/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	126999	122260	126999	122260	0.00
22/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8403	9278	8403	9278	0.00
22/11/2006	R194 On 01-February-07			Bond Future	8.6000	8.6760	105.7770	105.6956	0.00
22/11/2006	R194 On 03-May-07			Bond Future	8.4100	8.5590	103.0718	102.9588	0.00
22/11/2006	R194 On 02-August-07			Bond Future	8.2000	8.4000	105.3133	105.2017	0.00
22/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3515	3099	3515	3099	0.00
22/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2460	2858	2460	2858	0.00
22/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5809	5171	5809	5171	0.00
22/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3193	3686	3193	3686	0.00
22/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7232	6604	7232	6604	0.00
22/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4205	4693	4205	4693	0.00
22/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3224	2831	3224	2831	0.00
22/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2672	3092	2672	3092	0.00
22/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2433	2106	2433	2106	0.00
22/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3389	3875	3389	3875	0.00
22/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3818	3381	3818	3381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2262	2639	2262	2639	0.00
22/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	7024	6308	7024	6308	0.00
22/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2468	2883	2468	2883	0.00
22/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7883	7221	7883	7221	0.00
22/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3767	4222	3767	4222	0.00
22/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6771	6071	6771	6071	0.00
22/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2602	3033	2602	3033	0.00
22/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7281	6551	7281	6551	0.00
22/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2338	2739	2338	2739	0.00
22/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8220	7541	8220	7541	0.00
22/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3561	3999	3561	3999	0.00
22/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	8051	7380	8051	7380	0.00
22/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3663	4109	3663	4109	0.00
22/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8359	7571	8359	7571	0.00
22/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1870	2213	1870	2213	0.00
22/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1395	1174	1395	1174	0.00
22/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4872	5465	4872	5465	0.00
22/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	699	570	699	570	0.00
22/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6707	7392	6707	7392	0.00
22/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	296	233	296	233	0.00
22/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8844	9594	8844	9594	0.00
22/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	123	94	123	94	0.00
22/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11221	12005	11221	12005	0.00
22/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	45	34	45	34	0.00
22/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13702	14504	13702	14504	0.00
22/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	15	11	15	11	0.00
22/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16240	17050	16240	17050	0.00
22/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	4	3	4	3	0.00
22/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18808	19620	18808	19620	0.00
22/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
22/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26597	27410	26597	27410	0.00
22/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
22/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23990	24803	23990	24803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
22/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21393	22206	21393	22206	0.00
22/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8917	8205	8917	8205	0.00
22/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3173	3578	3173	3578	0.00
22/11/2006	R201 On 01-February-07			Bond Future	7.8900	7.9230	106.0796	105.8890	0.00
22/11/2006	R201 On 03-May-07			Bond Future	7.8400	7.8760	108.4670	108.2394	0.00
22/11/2006	R201 On 02-August-07			Bond Future	7.7900	7.8330	106.3983	106.1701	0.00
22/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17614	16629	17614	16629	0.00
22/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11139	12060	11139	12060	0.00
22/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	46889	45253	46889	45253	0.00
22/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9040	9680	9040	9680	0.00
22/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	52392	50806	52392	50806	0.00
22/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12961	13658	12961	13658	0.00
22/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	10066	9397	10066	9397	0.00
22/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18519	19756	18519	19756	0.00
22/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	27379	26099	27379	26099	0.00
22/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6243	6869	6243	6869	0.00
22/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	38795	37278	38795	37278	0.00
22/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3260	3649	3260	3649	0.00
22/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	46201	44578	46201	44578	0.00
22/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2151	2434	2151	2434	0.00
22/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	55349	53573	55349	53573	0.00
22/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6425	6925	6425	6925	0.00
22/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	60225	58521	60225	58521	0.00
22/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9981	10558	9981	10558	0.00
22/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	41228	39673	41228	39673	0.00
22/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2844	3195	2844	3195	0.00
22/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	43698	42108	43698	42108	0.00
22/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2476	2792	2476	2792	0.00
22/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	51289	49608	51289	49608	0.00
22/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1612	1837	1612	1837	0.00
22/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	57545	55737	57545	55737	0.00
22/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5876	6344	5876	6344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	62252	60519	62252	60519	0.00
22/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9327	9877	9327	9877	0.00
22/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	59770	57931	59770	57931	0.00
22/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5366	5802	5366	5802	0.00
22/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	64304	62544	64304	62544	0.00
22/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8707	9230	8707	9230	0.00
22/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	64366	62586	64366	62586	0.00
22/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	799	925	799	925	0.00
22/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	68921	66971	68921	66971	0.00
22/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3671	3997	3671	3997	0.00
22/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5225	4831	5225	4831	0.00
22/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	28879	30390	28879	30390	0.00
22/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2382	2182	2382	2182	0.00
22/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	41514	43220	41514	43220	0.00
22/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	942	856	942	856	0.00
22/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	55837	57657	55837	57657	0.00
22/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	320	288	320	288	0.00
22/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	71268	73143	71268	73143	0.00
22/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	77599	75760	77599	75760	0.00
22/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	387	455	387	455	0.00
22/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	72740	70880	72740	70880	0.00
22/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6549	6971	6549	6971	0.00
22/11/2006	R203 On 01-February-07			Bond Future	7.7900	7.8230	106.5768	106.3077	0.00
22/11/2006	R203 On 03-May-07			Bond Future	7.7400	7.7810	104.7962	104.4871	0.00
22/11/2006	R203 On 02-August-07			Bond Future	7.7000	7.7400	107.0732	106.7680	0.00
22/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	11972	10829	11972	10829	0.00
22/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	14599	16147	14599	16147	0.00
22/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	56283	53648	56283	53648	0.00
22/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3261	3717	3261	3717	0.00
22/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	61244	58784	61244	58784	0.00
22/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6145	6736	6145	6736	0.00
22/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22267	20546	22267	20546	0.00
22/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6831	7801	6831	7801	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	35735	33538	35735	33538	0.00
22/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2649	3143	2649	3143	0.00
22/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	51169	48679	51169	48679	0.00
22/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	836	1036	836	1036	0.00
22/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	57618	55058	57618	55058	0.00
22/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	496	626	496	626	0.00
22/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	54382	51854	54382	51854	0.00
22/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	646	809	646	809	0.00
22/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	68123	65314	68123	65314	0.00
22/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1780	2061	1780	2061	0.00
22/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	67401	64774	67401	64774	0.00
22/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	212	276	212	276	0.00
22/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	72219	69591	72219	69591	0.00
22/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3996	4420	3996	4420	0.00
22/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	71152	68309	71152	68309	0.00
22/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1516	1763	1516	1763	0.00
22/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	75037	72373	75037	72373	0.00
22/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3570	3957	3570	3957	0.00
22/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	74201	71326	74201	71326	0.00
22/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1286	1502	1286	1502	0.00
22/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	77880	75182	77880	75182	0.00
22/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3182	3535	3182	3535	0.00
22/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	60870	58283	60870	58283	0.00
22/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	377	481	377	481	0.00
22/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	83705	81030	83705	81030	0.00
22/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	43	59	43	59	0.00
22/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5372	4756	5372	4756	0.00
22/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26486	28561	26486	28561	0.00
22/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1952	1691	1952	1691	0.00
22/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	41988	44417	41988	44417	0.00
22/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	21	17	21	17	0.00
22/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	99549	102236	99549	102236	0.00
22/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	124	103	124	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	79355	82025	79355	82025	0.00
22/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	560	475	560	475	0.00
22/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	59964	62570	59964	62570	0.00
22/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	86523	83553	86523	83553	0.00
22/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	641	762	641	762	0.00
22/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	89444	86632	89444	86632	0.00
22/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1966	2206	1966	2206	0.00
22/11/2006	R204 On 01-February-07			Bond Future	7.7700	7.8030	102.8042	102.5254	0.00
22/11/2006	R204 On 03-May-07			Bond Future	7.7200	7.7650	105.1189	104.7967	0.00
22/11/2006	R204 On 02-August-07			Bond Future	7.6900	7.7290	103.3655	103.0389	0.00
22/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	17320	16094	17320	16094	0.00
22/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18640	20201	18640	20201	0.00
22/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	67109	64660	67109	64660	0.00
22/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	9631	10404	9631	10404	0.00
22/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	73995	71607	73995	71607	0.00
22/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	14458	15335	14458	15335	0.00
22/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28590	26903	28590	26903	0.00
22/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10728	11829	10728	11829	0.00
22/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	42324	40245	42324	40245	0.00
22/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	5761	6470	5761	6470	0.00
22/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	57692	55325	57692	55325	0.00
22/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2895	3315	2895	3315	0.00
22/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	64144	61691	64144	61691	0.00
22/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2181	2516	2181	2516	0.00
22/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	60904	58492	60904	58492	0.00
22/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2515	2891	2515	2891	0.00
22/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	73985	71432	73985	71432	0.00
22/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1408	1642	1408	1642	0.00
22/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	78305	75675	78305	75675	0.00
22/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6737	7330	6737	7330	0.00
22/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	84440	81892	84440	81892	0.00
22/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10986	11703	10986	11703	0.00
22/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	81185	78515	81185	78515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6138	6690	6138	6690	0.00
22/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	87123	84538	87123	84538	0.00
22/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10232	10913	10232	10913	0.00
22/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	84092	81383	84092	81383	0.00
22/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5583	6096	5583	6096	0.00
22/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	89833	87212	89833	87212	0.00
22/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9521	10166	9521	10166	0.00
22/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	67407	64917	67407	64917	0.00
22/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1888	2186	1888	2186	0.00
22/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	90605	87946	90605	87946	0.00
22/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	689	817	689	817	0.00
22/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	9545	8767	9545	8767	0.00
22/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	30541	32551	30541	32551	0.00
22/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4638	4210	4638	4210	0.00
22/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	45819	48179	45819	48179	0.00
22/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1959	1758	1959	1758	0.00
22/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63849	66436	63849	66436	0.00
22/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	219	192	219	192	0.00
22/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	105159	107920	105159	107920	0.00
22/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	710	631	710	631	0.00
22/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	83848	86556	83848	86556	0.00
22/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	95950	93105	95950	93105	0.00
22/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3762	4139	3762	4139	0.00
22/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	100897	98144	100897	98144	0.00
22/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7068	7581	7068	7581	0.00
22/11/2006	R206 On 01-February-07			Bond Future	7.9100	0.0000	98.3112	0.0000	0.00
22/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	12634	0	12634	0	0.00
22/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7767	0	7767	0	0.00
22/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	6526	0	6526	0	0.00
22/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	14671	0	14671	0	0.00
22/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	21178	0	21178	0	0.00
22/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3511	0	3511	0	0.00
22/11/2006	R206 On 03-May-07			Bond Future	7.8500	0.0000	100.5247	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
22/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	19055	0	19055	0	0.00
22/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11534	0	11534	0	0.00
22/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12660	0	12660	0	0.00
22/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	17799	0	17799	0	0.00
22/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	26974	0	26974	0	0.00
22/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	6994	0	6994	0	0.00
22/11/2006	R206 On 02-August-07			Bond Future	7.8100	0.0000	98.9403	0.0000	0.00
22/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	23474	0	23474	0	0.00
22/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	13899	0	13899	0	0.00
22/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	17075	0	17075	0	0.00
22/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	19796	0	19796	0	0.00
22/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	31038	0	31038	0	0.00
22/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9355	0	9355	0	0.00
22/11/2006	R207 On 01-February-07			Bond Future	7.7000	7.7320	96.8194	96.5353	0.00
22/11/2006	R207 On 03-May-07			Bond Future	7.6600	7.6960	98.9962	98.6749	0.00
22/11/2006	R207 On 02-August-07			Bond Future	7.6200	7.6620	97.5057	97.1792	0.00
22/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16763	15335	16763	15335	0.00
22/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	12507	13919	12507	13919	0.00
22/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	66728	63946	66728	63946	0.00
22/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3306	3736	3306	3736	0.00
22/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	71291	68588	71291	68588	0.00
22/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5846	6408	5846	6408	0.00
22/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	29192	27183	29192	27183	0.00
22/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	5555	6386	5555	6386	0.00
22/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	44538	42096	44538	42096	0.00
22/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2045	2443	2045	2443	0.00
22/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	58007	55354	58007	55354	0.00
22/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	795	983	795	983	0.00
22/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	64923	62204	64923	62204	0.00
22/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	471	593	471	593	0.00
22/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	61456	58768	61456	58768	0.00
22/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	615	767	615	767	0.00
22/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	71883	69119	71883	69119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	270	347	270	347	0.00
22/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	79454	76511	79454	76511	0.00
22/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1845	2115	1845	2115	0.00
22/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	83261	80396	83261	80396	0.00
22/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3775	4174	3775	4174	0.00
22/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	78846	76051	78846	76051	0.00
22/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	149	196	149	196	0.00
22/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	82689	79715	82689	79715	0.00
22/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1582	1820	1582	1820	0.00
22/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	86318	83417	86318	83417	0.00
22/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3367	3731	3367	3731	0.00
22/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	85940	82936	85940	82936	0.00
22/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1352	1561	1352	1561	0.00
22/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	89393	86460	89393	86460	0.00
22/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2996	3328	2996	3328	0.00
22/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	68400	65657	68400	65657	0.00
22/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	358	455	358	455	0.00
22/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	8163	7322	8163	7322	0.00
22/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	23828	25827	23828	25827	0.00
22/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3269	2873	3269	2873	0.00
22/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	39413	41857	39413	41857	0.00
22/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1048	902	1048	902	0.00
22/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	58245	60941	58245	60941	0.00
22/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	263	222	263	222	0.00
22/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	79108	81908	79108	81908	0.00
22/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	96102	93273	96102	93273	0.00
22/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	29	40	29	40	0.00
22/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	50	42	50	42	0.00
22/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	101155	103987	101155	103987	0.00
22/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	99023	95931	99023	95931	0.00
22/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	697	817	697	817	0.00
22/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	101843	98801	101843	98801	0.00
22/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1841	2064	1841	2064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	TRT1 On 01-February-07			Index Future	246.5800	246.4280	246.5830	246.4280	500.00
22/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	39680	38714	39680	38714	0.00
22/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	9850	10434	9850	10434	0.00
23/11/2006	CRD1 On 01-February-07			Index Future	107.1400	107.0990	107.1400	107.0990	10.00
23/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	16098	15876	16098	15876	0.00
23/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4698	4886	4698	4886	0.00
23/11/2006	GOVI On 01-February-07			jGovi	249.6500	249.5350	249.6450	249.5350	71.00
23/11/2006	GOVI On 03-May-07			jGovi	255.1000	254.9930	255.1030	254.9930	121.00
23/11/2006	GOVI On 02-August-07			jGovi	260.5400	260.4290	260.5430	260.4290	0.00
23/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	196450	195350	196450	195350	0.00
23/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
23/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	201043	199944	201043	199944	0.00
23/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	13	14	13	14	0.00
23/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	200604	199475	200604	199475	0.00
23/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	174	185	174	185	0.00
23/11/2006	ILBI On 01-February-07			Index Future	272.2900	272.2660	272.2870	272.2660	0.00
23/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	75915	75806	75915	75806	0.00
23/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	3045	3146	3045	3146	0.00
23/11/2006	J153 On 31-August-10			jSwap	8.6800	8.6860	0.0398	0.0400	0.00
23/11/2006	J157 On 15-September-15			jSwap	8.3600	8.3730	0.0558	0.0552	0.00
23/11/2006	J186 On 21-December-26			jSwap	7.8400	7.8510	0.0350	0.0360	0.00
23/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9690	0.0205	0.0205	0.00
23/11/2006	J201 On 22-December-14			jSwap	8.3600	8.3620	0.0531	0.0531	0.00
23/11/2006	J203 On 15-September-17			jSwap	8.2600	8.2810	0.0544	0.0561	0.00
23/11/2006	J204 On 21-December-18			jSwap	8.1700	8.2120	0.0530	0.0564	0.00
23/11/2006	J207 On 15-January-20			jSwap	8.1300	8.1890	0.0104	0.0156	0.00
23/11/2006	JBAR On 21-December-05			jBar	8.8700	8.8670	0.0000	0.0000	0.00
23/11/2006	JFRA On 01-February-07			jFra	9.0300	9.0190	0.0220	0.0220	0.00
23/11/2006	JFRA On 07-February-08			jFra	8.8300	8.8200	0.0215	0.0215	0.00
23/11/2006	JFRA On 03-May-07			jFra	9.0800	9.0880	0.0221	0.0222	0.00
23/11/2006	JFRA On 02-August-07			jFra	9.0300	9.0230	0.0220	0.0220	0.00
23/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0000	0.0236	0.0236	0.00
23/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3726	3709	3726	3709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	5	6	5	6	0.00
23/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23548	23563	23548	23563	0.00
23/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20304	20338	20304	20338	0.00
23/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3922	3932	3922	3932	0.00
23/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	61	61	61	61	0.00
23/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3889	3883	3889	3883	0.00
23/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	168	170	168	170	0.00
23/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4220	4219	4220	4219	0.00
23/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	285	287	285	287	0.00
23/11/2006	JN02 On 01-February-07			jNote	8.8500	8.8510	0.1614	0.1614	0.00
23/11/2006	JN02 On 03-May-07			jNote	8.7700	8.7730	0.1600	0.1601	0.00
23/11/2006	JN02 On 02-August-07			jNote	8.6700	8.6790	0.1584	0.1586	0.00
23/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7438	7516	7438	7516	0.00
23/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10194	10236	10194	10236	0.00
23/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9359	9442	9359	9442	0.00
23/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18177	18150	18177	18150	0.00
23/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11895	11992	11895	11992	0.00
23/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22494	22426	22494	22426	0.00
23/11/2006	JN05 On 01-February-07			jNote	8.4700	8.4760	0.3412	0.3414	0.00
23/11/2006	JN05 On 03-May-07			jNote	8.4200	8.4220	0.3396	0.3398	0.00
23/11/2006	JN05 On 02-August-07			jNote	8.3600	8.3640	0.3379	0.3380	0.00
23/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	792	835	792	835	0.00
23/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	32219	32016	32219	32016	0.00
23/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2836	2895	2836	2895	0.00
23/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	36449	36299	36449	36299	0.00
23/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4636	4699	4636	4699	0.00
23/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	40652	40507	40652	40507	0.00
23/11/2006	JN10 On 01-February-07			jNote	8.1900	8.2040	0.5515	0.5523	0.00
23/11/2006	JN10 On 03-May-07			jNote	8.1500	8.1620	0.5495	0.5506	0.00
23/11/2006	JN10 On 02-August-07			jNote	8.1000	8.1180	0.5475	0.5489	0.00
23/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	57	68	57	68	0.00
23/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	54524	53654	54524	53654	0.00
23/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	642	705	642	705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	58329	57236	58329	57236	0.00
23/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1468	1600	1468	1600	0.00
23/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	62677	61241	62677	61241	0.00
23/11/2006	JROD On 31-January-07			jRod	8.5800	8.5940	0.0016	0.0017	0.00
23/11/2006	JROD On 28-February-07			jRod	8.4000	8.4100	0.0022	0.0022	0.00
23/11/2006	JROD On 30-March-07			jRod	8.6600	8.6680	0.0034	0.0035	0.00
23/11/2006	JROD On 30-April-07			jRod	8.8900	8.8920	0.0045	0.0045	0.00
23/11/2006	JROD On 31-May-07			jRod	8.6600	8.6650	0.0050	0.0051	0.00
23/11/2006	JROD On 30-November-06			jRod	7.8800	7.8850	0.0001	0.0001	0.00
23/11/2006	JROD On 29-December-06			jRod	8.1800	8.1830	0.0006	0.0007	0.00
23/11/2006	OTH1 On 01-February-07			Index Future	246.1600	246.0720	246.1600	246.0720	15.00
23/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	36719	36253	36719	36253	0.00
23/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	10919	11333	10919	11333	0.00
23/11/2006	R153 On 01-February-07			Bond Future	8.1400	8.1350	120.4784	120.4784	67.00
23/11/2006	R153 On 03-May-07			Bond Future	8.0800	8.0800	116.4601	116.4601	0.00
23/11/2006	R153 On 02-August-07			Bond Future	7.9000	7.8990	119.2966	119.2879	0.00
23/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10281	10338	10281	10338	0.00
23/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6474	6532	6474	6532	0.00
23/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20248	20285	20248	20285	0.00
23/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7290	7326	7290	7326	0.00
23/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26428	26399	26428	26399	0.00
23/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9057	9115	9057	9115	0.00
23/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26680	26711	26680	26711	0.00
23/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4580	4611	4580	4611	0.00
23/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14611	14664	14611	14664	0.00
23/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4223	4276	4223	4276	0.00
23/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22238	22278	22238	22278	0.00
23/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2067	2107	2067	2107	0.00
23/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17021	17070	17021	17070	0.00
23/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3360	3410	3360	3410	0.00
23/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15799	15850	15799	15850	0.00
23/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3773	3824	3773	3824	0.00
23/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24443	24476	24443	24476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5380	5413	5380	5413	0.00
23/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30310	30274	30310	30274	0.00
23/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7261	7313	7261	7313	0.00
23/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29334	29363	29334	29363	0.00
23/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1093	1121	1093	1121	0.00
23/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25551	25583	25551	25583	0.00
23/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4968	5000	4968	5000	0.00
23/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31319	31283	31319	31283	0.00
23/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6857	6908	6857	6908	0.00
23/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32344	32306	32344	32306	0.00
23/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6471	6519	6471	6519	0.00
23/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5989	6044	5989	6044	0.00
23/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10478	10533	10478	10533	0.00
23/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3022	3067	3022	3067	0.00
23/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15883	15928	15883	15928	0.00
23/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1400	1431	1400	1431	0.00
23/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22710	22741	22710	22741	0.00
23/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	566	584	566	584	0.00
23/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30403	30421	30403	30421	0.00
23/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	198	207	198	207	0.00
23/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38641	38650	38641	38650	0.00
23/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	15	16	15	16	0.00
23/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	55911	55912	55911	55912	0.00
23/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	60	63	60	63	0.00
23/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47189	47192	47189	47192	0.00
23/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	36807	36826	36807	36826	0.00
23/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	568	587	568	587	0.00
23/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31400	31427	31400	31427	0.00
23/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3258	3284	3258	3284	0.00
23/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36585	36540	36585	36540	0.00
23/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5089	5132	5089	5132	0.00
23/11/2006	R157 On 01-February-07			Bond Future	7.9200	7.9300	139.6844	139.6094	0.00
23/11/2006	R157 On 03-May-07			Bond Future	7.8900	7.8950	135.8408	135.7674	512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R157 On 02-August-07			Bond Future	7.7900	7.7980	139.1738	139.0874	0.00
23/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	17220	16980	17220	16980	250.00
23/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	18721	19232	18721	19232	0.00
23/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	55828	55360	55828	55360	0.00
23/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11706	11971	11706	11971	0.00
23/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	66866	66309	66866	66309	0.00
23/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16749	17054	16749	17054	0.00
23/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	21266	20977	21266	20977	0.00
23/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	15282	15743	15282	15743	0.00
23/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	83269	82677	83269	82677	0.00
23/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4700	4842	4700	4842	0.00
23/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	33183	32770	33183	32770	0.00
23/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	8727	9064	8727	9064	0.00
23/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	41445	40963	41445	40963	150.00
23/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	6070	6338	6070	6338	0.00
23/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	47297	46773	47297	46773	0.00
23/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4710	4937	4710	4937	0.00
23/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	50312	49769	50312	49769	0.00
23/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4139	4346	4139	4346	0.00
23/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	56481	55902	56481	55902	0.00
23/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3176	3348	3176	3348	0.00
23/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	66339	65817	66339	65817	0.00
23/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8288	8499	8288	8499	0.00
23/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	76684	76078	76684	76078	0.00
23/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12978	13235	12978	13235	0.00
23/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	115432	114706	115432	114706	0.00
23/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	261	285	261	285	150.00
23/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	53374	52813	53374	52813	0.00
23/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3629	3818	3629	3818	0.00
23/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	62802	62194	62802	62194	0.00
23/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2418	2560	2418	2560	0.00
23/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	69074	68539	69074	68539	0.00
23/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7572	7770	7572	7770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	79222	78605	79222	78605	0.00
23/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12148	12394	12148	12394	0.00
23/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71846	71299	71846	71299	0.00
23/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6906	7092	6906	7092	0.00
23/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	73279	72525	73279	72525	0.00
23/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2850	2960	2850	2960	0.00
23/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	79083	78417	79083	78417	0.00
23/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1229	1313	1229	1313	0.00
23/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	12041	11869	12041	11869	0.00
23/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	24877	25455	24877	25455	0.00
23/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6223	6141	6223	6141	0.00
23/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38235	38903	38235	38903	0.00
23/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2827	2797	2827	2797	0.00
23/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	54378	55098	54378	55098	0.00
23/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1115	1108	1115	1108	0.00
23/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	72577	73320	72577	73320	0.00
23/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	95614	94913	95614	94913	0.00
23/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	610	659	610	659	0.00
23/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	112142	111419	112142	111419	0.00
23/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	301	329	301	329	0.00
23/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	128517	127782	128517	127782	0.00
23/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	146	161	146	161	0.00
23/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	92343	91672	92343	91672	0.00
23/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8610	8803	8610	8803	0.00
23/11/2006	R186 On 01-February-07			Bond Future	7.5200	7.5230	131.8501	131.7875	2.00
23/11/2006	R186 On 03-May-07			Bond Future	7.4800	7.4820	134.8299	134.7548	0.00
23/11/2006	R186 On 02-August-07			Bond Future	7.4400	7.4470	132.4562	132.3813	0.00
23/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	25557	25436	25557	25436	0.00
23/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	27817	28323	27817	28323	0.00
23/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	105144	104643	105144	104643	0.00
23/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	13359	13608	13359	13608	0.00
23/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	115763	115273	115763	115273	0.00
23/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	20247	20506	20247	20506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	43785	43541	43785	43541	0.00
23/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	15172	15556	15172	15556	0.00
23/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	66010	65642	66010	65642	0.00
23/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	7617	7875	7617	7875	0.00
23/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	85644	85192	85644	85192	0.00
23/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4181	4356	4181	4356	0.00
23/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	95849	95364	95849	95364	0.00
23/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3095	3237	3095	3237	0.00
23/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	123002	122444	123002	122444	0.00
23/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9090	9283	9090	9283	0.00
23/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	116585	116051	116585	116051	0.00
23/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1724	1817	1724	1817	0.00
23/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	132532	131995	132532	131995	0.00
23/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15029	15242	15029	15242	0.00
23/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	132171	131587	132171	131587	0.00
23/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7426	7594	7426	7594	0.00
23/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	136820	136272	136820	136272	0.00
23/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	13915	14117	13915	14117	0.00
23/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	141140	140582	141140	140582	0.00
23/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	12871	13062	12871	13062	0.00
23/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	142383	141805	142383	141805	0.00
23/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	751	800	751	800	0.00
23/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	150822	150195	150822	150195	0.00
23/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4862	4985	4862	4985	0.00
23/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	158684	158088	158684	158088	0.00
23/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9326	9478	9326	9478	0.00
23/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	90705	90235	90705	90235	0.00
23/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3577	3734	3577	3734	0.00
23/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13249	13220	13249	13220	0.00
23/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	47520	48118	47520	48118	0.00
23/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5871	5885	5871	5885	0.00
23/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	73341	73982	73341	73982	0.00
23/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2178	2198	2178	2198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	104088	104735	104088	104735	0.00
23/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	663	676	663	676	0.00
23/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	138308	138947	138308	138947	0.00
23/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	167809	167208	167809	167208	0.00
23/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	329	355	329	355	0.00
23/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	127570	126999	127570	126999	0.00
23/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8223	8403	8223	8403	0.00
23/11/2006	R194 On 01-February-07			Bond Future	8.5900	8.5950	105.7780	105.7770	0.00
23/11/2006	R194 On 03-May-07			Bond Future	8.4000	8.4140	103.0843	103.0718	0.00
23/11/2006	R194 On 02-August-07			Bond Future	8.1700	8.1960	105.3303	105.3133	0.00
23/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3209	3224	3209	3224	0.00
23/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2646	2672	2646	2672	0.00
23/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5871	5809	5871	5809	0.00
23/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3130	3193	3130	3193	0.00
23/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7322	7232	7322	7232	0.00
23/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4125	4205	4125	4205	0.00
23/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3500	3515	3500	3515	0.00
23/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2435	2460	2435	2460	0.00
23/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2418	2433	2418	2433	0.00
23/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3363	3389	3363	3389	0.00
23/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3804	3818	3804	3818	0.00
23/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2237	2262	2237	2262	0.00
23/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	7094	7024	7094	7024	0.00
23/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2414	2468	2414	2468	0.00
23/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7978	7883	7978	7883	0.00
23/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3692	3767	3692	3767	0.00
23/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6840	6771	6840	6771	0.00
23/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2546	2602	2546	2602	0.00
23/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7354	7281	7354	7281	0.00
23/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2286	2338	2286	2338	0.00
23/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8318	8220	8318	8220	0.00
23/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3489	3561	3489	3561	0.00
23/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	8147	8051	8147	8051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3590	3663	3590	3663	0.00
23/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8439	8359	8439	8359	0.00
23/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1825	1870	1825	1870	0.00
23/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1381	1395	1381	1395	0.00
23/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4848	4872	4848	4872	0.00
23/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	688	699	688	699	0.00
23/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6686	6707	6686	6707	0.00
23/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	289	296	289	296	0.00
23/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8827	8844	8827	8844	0.00
23/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	119	123	119	123	0.00
23/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11207	11221	11207	11221	0.00
23/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	43	45	43	45	0.00
23/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13690	13702	13690	13702	0.00
23/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	14	15	14	15	0.00
23/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16229	16240	16229	16240	0.00
23/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	4	4	4	4	0.00
23/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18797	18808	18797	18808	0.00
23/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
23/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26587	26597	26587	26597	0.00
23/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
23/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23979	23990	23979	23990	0.00
23/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
23/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21382	21393	21382	21393	0.00
23/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	9020	8917	9020	8917	0.00
23/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3106	3173	3106	3173	0.00
23/11/2006	R201 On 01-February-07			Bond Future	7.8800	7.8910	106.1333	106.0796	0.00
23/11/2006	R201 On 03-May-07			Bond Future	7.8300	7.8370	108.5313	108.4670	0.00
23/11/2006	R201 On 02-August-07			Bond Future	7.7800	7.7930	106.4726	106.3983	0.00
23/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17829	17614	17829	17614	0.00
23/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10816	11139	10816	11139	0.00
23/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47315	46889	47315	46889	0.00
23/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8824	9040	8824	9040	0.00
23/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	52881	52392	52881	52392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12707	12961	12707	12961	0.00
23/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	10193	10066	10193	10066	0.00
23/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18108	18519	18108	18519	0.00
23/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	27685	27379	27685	27379	0.00
23/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6012	6243	6012	6243	0.00
23/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	39181	38795	39181	38795	0.00
23/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3110	3260	3110	3260	0.00
23/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	46627	46201	46627	46201	0.00
23/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2039	2151	2039	2151	0.00
23/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	55821	55349	55821	55349	0.00
23/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6254	6425	6254	6425	0.00
23/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	60756	60225	60756	60225	0.00
23/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9769	9981	9769	9981	0.00
23/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	41629	41228	41629	41228	0.00
23/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2708	2844	2708	2844	0.00
23/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	44112	43698	44112	43698	0.00
23/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2353	2476	2353	2476	0.00
23/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	51736	51289	51736	51289	0.00
23/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1522	1612	1522	1612	0.00
23/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58027	57545	58027	57545	0.00
23/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5715	5876	5715	5876	0.00
23/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	62793	62252	62793	62252	0.00
23/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9125	9327	9125	9327	0.00
23/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	60262	59770	60262	59770	0.00
23/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5215	5366	5215	5366	0.00
23/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	64854	64304	64854	64304	0.00
23/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8515	8707	8515	8707	0.00
23/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	64851	64366	64851	64366	0.00
23/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	746	799	746	799	0.00
23/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	69449	68921	69449	68921	0.00
23/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3556	3671	3556	3671	0.00
23/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5284	5225	5284	5225	0.00
23/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	28401	28879	28401	28879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2402	2382	2402	2382	0.00
23/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	40997	41514	40997	41514	0.00
23/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	946	942	946	942	0.00
23/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	55304	55837	55304	55837	0.00
23/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	319	320	319	320	0.00
23/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	70730	71268	70730	71268	0.00
23/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	78106	77599	78106	77599	0.00
23/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	358	387	358	387	0.00
23/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	73326	72740	73326	72740	0.00
23/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6392	6549	6392	6549	0.00
23/11/2006	R203 On 01-February-07			Bond Future	7.7800	7.7860	106.6424	106.5768	0.00
23/11/2006	R203 On 03-May-07			Bond Future	7.7300	7.7380	104.8755	104.7962	0.00
23/11/2006	R203 On 02-August-07			Bond Future	7.6900	7.6970	107.1585	107.0732	0.00
23/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	12192	11972	12192	11972	0.00
23/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	14163	14599	14163	14599	0.00
23/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	56943	56283	56943	56283	0.00
23/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3128	3261	3128	3261	0.00
23/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	61917	61244	61917	61244	0.00
23/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5964	6145	5964	6145	0.00
23/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22637	22267	22637	22267	0.00
23/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6545	6831	6545	6831	0.00
23/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	36239	35735	36239	35735	0.00
23/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2497	2649	2497	2649	0.00
23/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	51762	51169	51762	51169	0.00
23/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	772	836	772	836	0.00
23/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	58232	57618	58232	57618	0.00
23/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	454	496	454	496	0.00
23/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	54986	54382	54986	54382	0.00
23/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	595	646	595	646	0.00
23/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	68833	68123	68833	68123	0.00
23/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1697	1780	1697	1780	0.00
23/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	68036	67401	68036	67401	0.00
23/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	191	212	191	212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	72942	72219	72942	72219	0.00
23/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3866	3996	3866	3996	0.00
23/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	71872	71152	71872	71152	0.00
23/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1443	1516	1443	1516	0.00
23/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	75771	75037	75771	75037	0.00
23/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3450	3570	3450	3570	0.00
23/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	74929	74201	74929	74201	0.00
23/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1222	1286	1222	1286	0.00
23/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	78624	77880	78624	77880	0.00
23/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3073	3182	3073	3182	0.00
23/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	61492	60870	61492	60870	0.00
23/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	343	377	343	377	0.00
23/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	84355	83705	84355	83705	0.00
23/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	37	43	37	43	0.00
23/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5473	5372	5473	5372	0.00
23/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	25931	26486	25931	26486	0.00
23/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1985	1952	1985	1952	0.00
23/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	41365	41988	41365	41988	0.00
23/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	21	21	21	21	0.00
23/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	98893	99549	98893	99549	0.00
23/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	124	124	124	124	0.00
23/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	78699	79355	78699	79355	0.00
23/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	567	560	567	560	0.00
23/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	59315	59964	59315	59964	0.00
23/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	87279	86523	87279	86523	0.00
23/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	605	641	605	641	0.00
23/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	90223	89444	90223	89444	0.00
23/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1892	1966	1892	1966	0.00
23/11/2006	R204 On 01-February-07			Bond Future	7.7600	7.7670	102.8818	102.8042	0.00
23/11/2006	R204 On 03-May-07			Bond Future	7.7100	7.7230	105.2035	105.1189	0.00
23/11/2006	R204 On 02-August-07			Bond Future	7.6700	7.6860	103.4569	103.3655	0.00
23/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	17581	17320	17581	17320	0.00
23/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18125	18640	18125	18640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	67709	67109	67709	67109	0.00
23/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	9385	9631	9385	9631	0.00
23/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	74627	73995	74627	73995	0.00
23/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	14177	14458	14177	14458	0.00
23/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28986	28590	28986	28590	0.00
23/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10348	10728	10348	10728	0.00
23/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	42844	42324	42844	42324	0.00
23/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	5505	5761	5505	5761	0.00
23/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	58311	57692	58311	57692	0.00
23/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2738	2895	2738	2895	0.00
23/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	64792	64144	64792	64144	0.00
23/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2053	2181	2053	2181	0.00
23/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	61538	60904	61538	60904	0.00
23/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2373	2515	2373	2515	0.00
23/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	74670	73985	74670	73985	0.00
23/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1317	1408	1317	1408	0.00
23/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	78960	78305	78960	78305	0.00
23/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6546	6737	6546	6737	0.00
23/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	85122	84440	85122	84440	0.00
23/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10754	10986	10754	10986	0.00
23/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	81852	81185	81852	81185	0.00
23/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5958	6138	5958	6138	0.00
23/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	87817	87123	87817	87123	0.00
23/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10012	10232	10012	10232	0.00
23/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	84771	84092	84771	84092	0.00
23/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5416	5583	5416	5583	0.00
23/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	90537	89833	90537	89833	0.00
23/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9312	9521	9312	9521	0.00
23/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	68069	67407	68069	67407	0.00
23/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1774	1888	1774	1888	0.00
23/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	91330	90605	91330	90605	0.00
23/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	638	689	638	689	0.00
23/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	9688	9545	9688	9545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29908	30541	29908	30541	0.00
23/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4700	4638	4700	4638	0.00
23/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	45105	45819	45105	45819	0.00
23/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1979	1959	1979	1959	0.00
23/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63093	63849	63093	63849	0.00
23/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	218	219	218	219	0.00
23/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	104382	105159	104382	105159	0.00
23/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	714	710	714	710	0.00
23/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	83075	83848	83075	83848	0.00
23/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	96671	95950	96671	95950	0.00
23/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3638	3762	3638	3762	0.00
23/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	101642	100897	101642	100897	0.00
23/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6899	7068	6899	7068	0.00
23/11/2006	R206 On 01-February-07			Bond Future	7.9200	7.9060	98.2385	98.3112	0.00
23/11/2006	R206 On 03-May-07			Bond Future	7.8600	7.8510	100.4588	100.5247	0.00
23/11/2006	R206 On 02-August-07			Bond Future	7.8200	7.8050	98.8810	98.9403	0.00
23/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	12146	12634	12146	12634	0.00
23/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	8005	7767	8005	7767	0.00
23/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12317	12660	12317	12660	0.00
23/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18115	17799	18115	17799	0.00
23/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	16752	17075	16752	17075	0.00
23/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20066	19796	20066	19796	0.00
23/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	6188	6526	6188	6526	0.00
23/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15060	14671	15060	14671	0.00
23/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	20570	21178	20570	21178	0.00
23/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3630	3511	3630	3511	0.00
23/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	18625	19055	18625	19055	0.00
23/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11763	11534	11763	11534	0.00
23/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	26468	26974	26468	26974	0.00
23/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7147	6994	7147	6994	0.00
23/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	23089	23474	23089	23474	0.00
23/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14107	13899	14107	13899	0.00
23/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	30597	31038	30597	31038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9507	9355	9507	9355	0.00
23/11/2006	R207 On 01-February-07			Bond Future	7.6900	7.6960	96.8906	96.8194	0.00
23/11/2006	R207 On 03-May-07			Bond Future	7.6400	7.6550	99.0826	98.9962	0.00
23/11/2006	R207 On 02-August-07			Bond Future	7.6100	7.6200	97.5992	97.5057	0.00
23/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	17059	16763	17059	16763	0.00
23/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	12090	12507	12090	12507	0.00
23/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	67460	66728	67460	66728	0.00
23/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3173	3306	3173	3306	0.00
23/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	72050	71291	72050	71291	0.00
23/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5670	5846	5670	5846	0.00
23/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	29647	29192	29647	29192	0.00
23/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	5298	5555	5298	5555	0.00
23/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	45123	44538	45123	44538	0.00
23/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1917	2045	1917	2045	0.00
23/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	58657	58007	58657	58007	0.00
23/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	733	795	733	795	0.00
23/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	65594	64923	65594	64923	0.00
23/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	431	471	431	471	0.00
23/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	62118	61456	62118	61456	0.00
23/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	564	615	564	615	0.00
23/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	72569	71883	72569	71883	0.00
23/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	244	270	244	270	0.00
23/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	80233	79454	80233	79454	0.00
23/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1761	1845	1761	1845	0.00
23/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	84071	83261	84071	83261	0.00
23/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3648	3775	3648	3775	0.00
23/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	79542	78846	79542	78846	0.00
23/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	134	149	134	149	0.00
23/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	83479	82689	83479	82689	0.00
23/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1507	1582	1507	1582	0.00
23/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	87138	86318	87138	86318	0.00
23/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3251	3367	3251	3367	0.00
23/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	86738	85940	86738	85940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1286	1352	1286	1352	0.00
23/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	90223	89393	90223	89393	0.00
23/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2891	2996	2891	2996	0.00
23/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	69079	68400	69079	68400	0.00
23/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	326	358	326	358	0.00
23/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	8314	8163	8314	8163	0.00
23/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	23266	23828	23266	23828	0.00
23/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3326	3269	3326	3269	0.00
23/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	38757	39413	38757	39413	0.00
23/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1062	1048	1062	1048	0.00
23/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	57548	58245	57548	58245	0.00
23/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	264	263	264	263	0.00
23/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	78397	79108	78397	79108	0.00
23/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	96811	96102	96811	96102	0.00
23/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	25	29	25	29	0.00
23/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	50	50	50	50	0.00
23/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	100443	101155	100443	101155	0.00
23/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	99850	99023	99850	99023	0.00
23/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	659	697	659	697	0.00
23/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	102708	101843	102708	101843	0.00
23/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1770	1841	1770	1841	0.00
23/11/2006	TRT1 On 01-February-07			Index Future	246.6900	246.5830	246.6900	246.5830	500.00
23/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	40317	39680	40317	39680	0.00
23/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	9417	9850	9417	9850	0.00
24/11/2006	CRD1 On 01-February-07			Index Future	107.1000	107.1400	107.1000	107.1400	10.00
24/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15763	16098	15763	16098	0.00
24/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4763	4698	4763	4698	0.00
24/11/2006	GOVI On 01-February-07			jGovi	249.5300	249.6450	249.5250	249.6450	71.00
24/11/2006	GOVI On 03-May-07			jGovi	254.9800	255.1030	254.9790	255.1030	118.00
24/11/2006	GOVI On 02-August-07			jGovi	260.4200	260.5430	260.4170	260.5430	0.00
24/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	195250	196450	195250	196450	0.00
24/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
24/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	199803	201043	199803	201043	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	13	13	13	13	0.00
24/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	199349	200604	199349	200604	0.00
24/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	179	174	179	174	0.00
24/11/2006	ILBI On 01-February-07			Index Future	272.4000	272.2870	272.4010	272.2870	0.00
24/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	76861	75915	76861	75915	0.00
24/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	2851	3045	2851	3045	0.00
24/11/2006	J153 On 31-August-10			jSwap	8.6800	8.6790	0.0400	0.0398	0.00
24/11/2006	J157 On 15-September-15			jSwap	8.3600	8.3640	0.0558	0.0558	0.00
24/11/2006	J186 On 21-December-26			jSwap	7.8500	7.8410	0.0361	0.0350	0.00
24/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9680	0.0206	0.0205	0.00
24/11/2006	J201 On 22-December-14			jSwap	8.3600	8.3620	0.0531	0.0531	0.00
24/11/2006	J203 On 15-September-17			jSwap	8.2600	8.2570	0.0549	0.0544	0.00
24/11/2006	J204 On 21-December-18			jSwap	8.1700	8.1690	0.0534	0.0530	0.00
24/11/2006	J207 On 15-January-20			jSwap	8.1300	8.1260	0.0107	0.0104	0.00
24/11/2006	JBAR On 21-December-05			jBar	8.8700	8.8670	0.0000	0.0000	0.00
24/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0260	0.0220	0.0220	0.00
24/11/2006	JFRA On 07-February-08			jFra	8.8400	8.8280	0.0215	0.0215	0.00
24/11/2006	JFRA On 03-May-07			jFra	9.1000	9.0840	0.0222	0.0221	0.00
24/11/2006	JFRA On 02-August-07			jFra	9.0300	9.0260	0.0220	0.0220	0.00
24/11/2006	JFRA On 01-November-07			jFra	9.0100	9.0010	0.0236	0.0236	0.00
24/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3714	3726	3714	3726	0.00
24/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	5	5	5	5	0.00
24/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23533	23548	23533	23548	0.00
24/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20269	20304	20269	20304	0.00
24/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3947	3922	3947	3922	0.00
24/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	58	61	58	61	0.00
24/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3898	3889	3898	3889	0.00
24/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	165	168	165	168	0.00
24/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4232	4220	4232	4220	0.00
24/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	281	285	281	285	0.00
24/11/2006	JN02 On 01-February-07			jNote	8.8600	8.8490	0.1615	0.1614	0.00
24/11/2006	JN02 On 03-May-07			jNote	8.7800	8.7670	0.1602	0.1600	0.00
24/11/2006	JN02 On 02-August-07			jNote	8.6800	8.6700	0.1586	0.1584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7441	7438	7441	7438	0.00
24/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10051	10194	10051	10194	0.00
24/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9391	9359	9391	9359	0.00
24/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18025	18177	18025	18177	0.00
24/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11935	11895	11935	11895	0.00
24/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22350	22494	22350	22494	0.00
24/11/2006	JN05 On 01-February-07			jNote	8.4800	8.4700	0.3416	0.3412	0.00
24/11/2006	JN05 On 03-May-07			jNote	8.4300	8.4170	0.3400	0.3396	0.00
24/11/2006	JN05 On 02-August-07			jNote	8.3700	8.3590	0.3382	0.3379	0.00
24/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	804	792	804	792	0.00
24/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	31780	32219	31780	32219	0.00
24/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2882	2836	2882	2836	0.00
24/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	36041	36449	36041	36449	0.00
24/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4692	4636	4692	4636	0.00
24/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	40294	40652	40294	40652	0.00
24/11/2006	JN10 On 01-February-07			jNote	8.2000	8.1910	0.5517	0.5515	0.00
24/11/2006	JN10 On 03-May-07			jNote	8.1500	8.1450	0.5498	0.5495	0.00
24/11/2006	JN10 On 02-August-07			jNote	8.1000	8.0950	0.5478	0.5475	0.00
24/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	57	57	57	57	0.00
24/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	54104	54524	54104	54524	0.00
24/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	653	642	653	642	0.00
24/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	57850	58329	57850	58329	0.00
24/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1493	1468	1493	1468	0.00
24/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	62209	62677	62209	62677	0.00
24/11/2006	JROD On 31-January-07			jRod	8.5600	8.5820	0.0020	0.0016	0.00
24/11/2006	JROD On 28-February-07			jRod	8.3900	8.4030	0.0025	0.0022	0.00
24/11/2006	JROD On 30-March-07			jRod	8.6500	8.6640	0.0038	0.0034	0.00
24/11/2006	JROD On 30-April-07			jRod	8.8800	8.8890	0.0048	0.0045	0.00
24/11/2006	JROD On 31-May-07			jRod	8.6600	8.6640	0.0054	0.0050	0.00
24/11/2006	JROD On 30-November-06			jRod	7.8800	7.8840	0.0004	0.0001	0.00
24/11/2006	JROD On 29-December-06			jRod	8.1600	8.1750	0.0010	0.0006	0.00
24/11/2006	OTH1 On 01-February-07			Index Future	246.0600	246.1600	246.0630	246.1600	15.00
24/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	35917	36719	35917	36719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11087	10919	11087	10919	0.00
24/11/2006	R153 On 01-February-07			Bond Future	8.1500	8.1350	120.4452	120.4784	67.00
24/11/2006	R153 On 03-May-07			Bond Future	8.0900	8.0800	116.4291	116.4601	0.00
24/11/2006	R153 On 02-August-07			Bond Future	7.9200	7.8960	119.2298	119.2966	0.00
24/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10032	10281	10032	10281	0.00
24/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6558	6474	6558	6474	0.00
24/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20006	20248	20006	20248	0.00
24/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7359	7290	7359	7290	0.00
24/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25953	26428	25953	26428	0.00
24/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9249	9057	9249	9057	0.00
24/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	26413	26680	26413	26680	0.00
24/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4624	4580	4624	4580	0.00
24/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14328	14611	14328	14611	0.00
24/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4272	4223	4272	4223	0.00
24/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21924	22238	21924	22238	0.00
24/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2085	2067	2085	2067	0.00
24/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16726	17021	16726	17021	0.00
24/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3397	3360	3397	3360	0.00
24/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15510	15799	15510	15799	0.00
24/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3815	3773	3815	3773	0.00
24/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24184	24443	24184	24443	0.00
24/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5431	5380	5431	5380	0.00
24/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	29803	30310	29803	30310	0.00
24/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7422	7261	7422	7261	0.00
24/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29007	29334	29007	29334	0.00
24/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1098	1093	1098	1093	0.00
24/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25288	25551	25288	25551	0.00
24/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5015	4968	5015	4968	0.00
24/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	30805	31319	30805	31319	0.00
24/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7011	6857	7011	6857	0.00
24/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	31823	32344	31823	32344	0.00
24/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6617	6471	6617	6471	0.00
24/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5796	5989	5796	5989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10617	10478	10617	10478	0.00
24/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2893	3022	2893	3022	0.00
24/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16085	15883	16085	15883	0.00
24/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1323	1400	1323	1400	0.00
24/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22964	22710	22964	22710	0.00
24/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	527	566	527	566	0.00
24/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30696	30403	30696	30403	0.00
24/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	181	198	181	198	0.00
24/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	38956	38641	38956	38641	0.00
24/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	13	15	13	15	0.00
24/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	56241	55911	56241	55911	0.00
24/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	53	60	53	60	0.00
24/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47514	47189	47514	47189	0.00
24/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	36475	36807	36475	36807	0.00
24/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	568	568	568	568	0.00
24/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31120	31400	31120	31400	0.00
24/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3289	3258	3289	3258	0.00
24/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36038	36585	36038	36585	0.00
24/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5210	5089	5210	5089	0.00
24/11/2006	R157 On 01-February-07			Bond Future	7.9300	7.9200	139.6094	139.6844	0.00
24/11/2006	R157 On 03-May-07			Bond Future	7.9000	7.8850	135.7674	135.8408	504.00
24/11/2006	R157 On 02-August-07			Bond Future	7.8100	7.7860	139.0371	139.1738	0.00
24/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	16724	17220	16724	17220	250.00
24/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	18975	18721	18975	18721	0.00
24/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	55213	55828	55213	55828	0.00
24/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11824	11706	11824	11706	0.00
24/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	65823	66866	65823	66866	0.00
24/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17072	16749	17072	16749	0.00
24/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	20720	21266	20720	21266	0.00
24/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	15486	15282	15486	15282	0.00
24/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82582	83269	82582	83269	0.00
24/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4747	4700	4747	4700	0.00
24/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32539	33183	32539	33183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	8833	8727	8833	8727	0.00
24/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	40760	41445	40760	41445	150.00
24/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	6135	6070	6135	6070	0.00
24/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	46592	47297	46592	47297	0.00
24/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4755	4710	4755	4710	0.00
24/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	49598	50312	49598	50312	0.00
24/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4175	4139	4175	4139	0.00
24/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	55754	56481	55754	56481	0.00
24/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3199	3176	3199	3176	0.00
24/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	65690	66339	65690	66339	0.00
24/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8372	8288	8372	8288	0.00
24/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	75580	76684	75580	76684	0.00
24/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13240	12978	13240	12978	0.00
24/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	114679	115432	114679	115432	0.00
24/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	257	261	257	261	150.00
24/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	52654	53374	52654	53374	0.00
24/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3659	3629	3659	3629	0.00
24/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	62066	62802	62066	62802	0.00
24/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2432	2418	2432	2418	0.00
24/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	68417	69074	68417	69074	0.00
24/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7649	7572	7649	7572	0.00
24/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	78103	79222	78103	79222	0.00
24/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12396	12148	12396	12148	0.00
24/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71183	71846	71183	71846	0.00
24/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6976	6906	6976	6906	0.00
24/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	72033	73279	72033	73279	0.00
24/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2971	2850	2971	2850	0.00
24/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	78333	79083	78333	79083	0.00
24/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1229	1229	1229	1229	0.00
24/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	11628	12041	11628	12041	0.00
24/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	25214	24877	25214	24877	0.00
24/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5946	6223	5946	6223	0.00
24/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38708	38235	38708	38235	0.00

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24/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2666	2827	2666	2827	0.00
24/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	54967	54378	54967	54378	0.00
24/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1035	1115	1035	1115	0.00
24/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	73247	72577	73247	72577	0.00
24/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	94861	95614	94861	95614	0.00
24/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	607	610	607	610	0.00
24/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	111388	112142	111388	112142	0.00
24/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	298	301	298	301	0.00
24/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	127764	128517	127764	128517	0.00
24/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	144	146	144	146	0.00
24/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	91161	92343	91161	92343	0.00
24/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8796	8610	8796	8610	0.00
24/11/2006	R186 On 01-February-07			Bond Future	7.5300	7.5180	131.7123	131.8501	2.00
24/11/2006	R186 On 03-May-07			Bond Future	7.4900	7.4760	134.6797	134.8299	0.00
24/11/2006	R186 On 02-August-07			Bond Future	7.4500	7.4410	132.3064	132.4562	0.00
24/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	24687	25557	24687	25557	0.00
24/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	28326	27817	28326	27817	0.00
24/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	103839	105144	103839	105144	0.00
24/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	13555	13359	13555	13359	0.00
24/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	114523	115763	114523	115763	0.00
24/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	20505	20247	20505	20247	0.00
24/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	42683	43785	42683	43785	0.00
24/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	15450	15172	15450	15172	0.00
24/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	64759	66010	64759	66010	0.00
24/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	7744	7617	7744	7617	0.00
24/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	84326	85644	84326	85644	0.00
24/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4241	4181	4241	4181	0.00
24/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	94509	95849	94509	95849	0.00
24/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3134	3095	3134	3095	0.00
24/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	121636	123002	121636	123002	0.00
24/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9226	9090	9226	9090	0.00
24/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	115221	116585	115221	116585	0.00
24/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1739	1724	1739	1724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	131232	132532	131232	132532	0.00
24/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15228	15029	15228	15029	0.00
24/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	130780	132171	130780	132171	0.00
24/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7538	7426	7538	7426	0.00
24/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	135507	136820	135507	136820	0.00
24/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	14101	13915	14101	13915	0.00
24/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	139814	141140	139814	141140	0.00
24/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	13043	12871	13043	12871	0.00
24/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	141006	142383	141006	142383	0.00
24/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	753	751	753	751	0.00
24/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	149394	150822	149394	150822	0.00
24/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4935	4862	4935	4862	0.00
24/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	157315	158684	157315	158684	0.00
24/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9454	9326	9454	9326	0.00
24/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	89375	90705	89375	90705	0.00
24/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3625	3577	3625	3577	0.00
24/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	12651	13249	12651	13249	0.00
24/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	48301	47520	48301	47520	0.00
24/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5524	5871	5524	5871	0.00
24/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	74373	73341	74373	73341	0.00
24/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2012	2178	2012	2178	0.00
24/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	105301	104088	105301	104088	0.00
24/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	600	663	600	663	0.00
24/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	139623	138308	139623	138308	0.00
24/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	166430	167809	166430	167809	0.00
24/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	328	329	328	329	0.00
24/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	126191	127570	126191	127570	0.00
24/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8346	8223	8346	8223	0.00
24/11/2006	R194 On 01-February-07			Bond Future	8.6100	8.5940	105.7589	105.7780	0.00
24/11/2006	R194 On 03-May-07			Bond Future	8.4400	8.3980	103.0547	103.0843	0.00
24/11/2006	R194 On 02-August-07			Bond Future	8.2200	8.1650	105.3013	105.3303	0.00
24/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3088	3209	3088	3209	0.00
24/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2716	2646	2716	2646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5681	5871	5681	5871	0.00
24/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3237	3130	3237	3130	0.00
24/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7140	7322	7140	7322	0.00
24/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4233	4125	4233	4125	0.00
24/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3373	3500	3373	3500	0.00
24/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2499	2435	2499	2435	0.00
24/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2313	2418	2313	2418	0.00
24/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3449	3363	3449	3363	0.00
24/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3672	3804	3672	3804	0.00
24/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2297	2237	2297	2237	0.00
24/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6885	7094	6885	7094	0.00
24/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2501	2414	2501	2414	0.00
24/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7787	7978	7787	7978	0.00
24/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3792	3692	3792	3692	0.00
24/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6634	6840	6634	6840	0.00
24/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2638	2546	2638	2546	0.00
24/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7141	7354	7141	7354	0.00
24/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2370	2286	2370	2286	0.00
24/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8123	8318	8123	8318	0.00
24/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3585	3489	3585	3489	0.00
24/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7954	8147	7954	8147	0.00
24/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3688	3590	3688	3590	0.00
24/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8212	8439	8212	8439	0.00
24/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1895	1825	1895	1825	0.00
24/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1305	1381	1305	1381	0.00
24/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4963	4848	4963	4848	0.00
24/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	641	688	641	688	0.00
24/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6829	6686	6829	6686	0.00
24/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	264	289	264	289	0.00
24/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8993	8827	8993	8827	0.00
24/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	107	119	107	119	0.00
24/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11385	11207	11385	11207	0.00
24/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	38	43	38	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13876	13690	13876	13690	0.00
24/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	12	14	12	14	0.00
24/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16418	16229	16418	16229	0.00
24/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	4	3	4	0.00
24/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18988	18797	18988	18797	0.00
24/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
24/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26778	26587	26778	26587	0.00
24/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
24/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24170	23979	24170	23979	0.00
24/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
24/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21573	21382	21573	21382	0.00
24/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8817	9020	8817	9020	0.00
24/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3194	3106	3194	3106	0.00
24/11/2006	R201 On 01-February-07			Bond Future	7.9000	7.8820	106.0379	106.1333	0.00
24/11/2006	R201 On 03-May-07			Bond Future	7.8400	7.8260	108.4261	108.5313	0.00
24/11/2006	R201 On 02-August-07			Bond Future	7.8000	7.7800	106.3640	106.4726	0.00
24/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17176	17829	17176	17829	0.00
24/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11118	10816	11118	10816	0.00
24/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	46465	47315	46465	47315	0.00
24/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9026	8824	9026	8824	0.00
24/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	52048	52881	52048	52881	0.00
24/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12960	12707	12960	12707	0.00
24/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	9705	10193	9705	10193	0.00
24/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18575	18108	18575	18108	0.00
24/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	26904	27685	26904	27685	0.00
24/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6185	6012	6185	6012	0.00
24/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	38315	39181	38315	39181	0.00
24/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3197	3110	3197	3110	0.00
24/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	45728	46627	45728	46627	0.00
24/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2095	2039	2095	2039	0.00
24/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	54919	55821	54919	55821	0.00
24/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6404	6254	6404	6254	0.00
24/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	59874	60756	59874	60756	0.00

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24/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9972	9769	9972	9769	0.00
24/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	40750	41629	40750	41629	0.00
24/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2783	2708	2783	2708	0.00
24/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	43222	44112	43222	44112	0.00
24/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2417	2353	2417	2353	0.00
24/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	50821	51736	50821	51736	0.00
24/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1562	1522	1562	1522	0.00
24/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	57114	58027	57114	58027	0.00
24/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5854	5715	5854	5715	0.00
24/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	61899	62793	61899	62793	0.00
24/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9317	9125	9317	9125	0.00
24/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	59338	60262	59338	60262	0.00
24/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5342	5215	5342	5215	0.00
24/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	63950	64854	63950	64854	0.00
24/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8696	8515	8696	8515	0.00
24/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	63913	64851	63913	64851	0.00
24/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	763	746	763	746	0.00
24/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	68488	69449	68488	69449	0.00
24/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3646	3556	3646	3556	0.00
24/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4964	5284	4964	5284	0.00
24/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	29034	28401	29034	28401	0.00
24/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2220	2402	2220	2402	0.00
24/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	41769	40997	41769	40997	0.00
24/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	857	946	857	946	0.00
24/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	56170	55304	56170	55304	0.00
24/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	283	319	283	319	0.00
24/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	71648	70730	71648	70730	0.00
24/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	77158	78106	77158	78106	0.00
24/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	364	358	364	358	0.00
24/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	72382	73326	72382	73326	0.00
24/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6534	6392	6534	6392	0.00
24/11/2006	R203 On 01-February-07			Bond Future	7.7900	7.7770	106.5258	106.6424	0.00
24/11/2006	R203 On 03-May-07			Bond Future	7.7500	7.7270	104.7458	104.8755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R203 On 02-August-07			Bond Future	7.7000	7.6850	107.0305	107.1585	0.00
24/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	11544	12192	11544	12192	0.00
24/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	14681	14163	14681	14163	0.00
24/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	55780	56943	55780	56943	0.00
24/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3262	3128	3262	3128	0.00
24/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	60828	61917	60828	61917	0.00
24/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6155	5964	6155	5964	0.00
24/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	21751	22637	21751	22637	0.00
24/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6825	6545	6825	6545	0.00
24/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	35192	36239	35192	36239	0.00
24/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2616	2497	2616	2497	0.00
24/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	50635	51762	50635	51762	0.00
24/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	811	772	811	772	0.00
24/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	57089	58232	57089	58232	0.00
24/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	477	454	477	454	0.00
24/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	53850	54986	53850	54986	0.00
24/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	624	595	624	595	0.00
24/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	67614	68833	67614	68833	0.00
24/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1775	1697	1775	1697	0.00
24/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	66880	68036	66880	68036	0.00
24/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	200	191	200	191	0.00
24/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	71794	72942	71794	72942	0.00
24/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3998	3866	3998	3866	0.00
24/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	70643	71872	70643	71872	0.00
24/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1510	1443	1510	1443	0.00
24/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	74611	75771	74611	75771	0.00
24/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3570	3450	3570	3450	0.00
24/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	73691	74929	73691	74929	0.00
24/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1280	1222	1280	1222	0.00
24/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	77453	78624	77453	78624	0.00
24/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3181	3073	3181	3073	0.00
24/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	60344	61492	60344	61492	0.00
24/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	360	343	360	343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	83191	84355	83191	84355	0.00
24/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	39	37	39	37	0.00
24/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5083	5473	5083	5473	0.00
24/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26707	25931	26707	25931	0.00
24/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1800	1985	1800	1985	0.00
24/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	42345	41365	42345	41365	0.00
24/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	17	21	17	21	0.00
24/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	100055	98893	100055	98893	0.00
24/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	106	124	106	124	0.00
24/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	79847	78699	79847	78699	0.00
24/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	499	567	499	567	0.00
24/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	60413	59315	60413	59315	0.00
24/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	86013	87279	86013	87279	0.00
24/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	635	605	635	605	0.00
24/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	89014	90223	89014	90223	0.00
24/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1963	1892	1963	1892	0.00
24/11/2006	R204 On 01-February-07			Bond Future	7.7700	7.7570	102.7576	102.8818	0.00
24/11/2006	R204 On 03-May-07			Bond Future	7.7300	7.7120	105.0728	105.2035	0.00
24/11/2006	R204 On 02-August-07			Bond Future	7.6900	7.6740	103.3122	103.4569	0.00
24/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	16835	17581	16835	17581	0.00
24/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18620	18125	18620	18125	0.00
24/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	66607	67709	66607	67709	0.00
24/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	9590	9385	9590	9385	0.00
24/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	73474	74627	73474	74627	0.00
24/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	14470	14177	14470	14177	0.00
24/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28043	28986	28043	28986	0.00
24/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10646	10348	10646	10348	0.00
24/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	41762	42844	41762	42844	0.00
24/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	5664	5505	5664	5505	0.00
24/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	57146	58311	57146	58311	0.00
24/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2814	2738	2814	2738	0.00
24/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	63606	64792	63606	64792	0.00
24/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2108	2053	2108	2053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	60362	61538	60362	61538	0.00
24/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2438	2373	2438	2373	0.00
24/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	73461	74670	73461	74670	0.00
24/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1350	1317	1350	1317	0.00
24/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	77801	78960	77801	78960	0.00
24/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6694	6546	6694	6546	0.00
24/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	83908	85122	83908	85122	0.00
24/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10987	10754	10987	10754	0.00
24/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	80681	81852	80681	81852	0.00
24/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6095	5958	6095	5958	0.00
24/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	86590	87817	86590	87817	0.00
24/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10231	10012	10231	10012	0.00
24/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	83589	84771	83589	84771	0.00
24/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5541	5416	5541	5416	0.00
24/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	89297	90537	89297	90537	0.00
24/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9518	9312	9518	9312	0.00
24/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	66874	68069	66874	68069	0.00
24/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1820	1774	1820	1774	0.00
24/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	90101	91330	90101	91330	0.00
24/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	651	638	651	638	0.00
24/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	9163	9688	9163	9688	0.00
24/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	30624	29908	30624	29908	0.00
24/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4379	4700	4379	4700	0.00
24/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	46025	45105	46025	45105	0.00
24/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1810	1979	1810	1979	0.00
24/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	64166	63093	64166	63093	0.00
24/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	191	218	191	218	0.00
24/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	105596	104382	105596	104382	0.00
24/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	639	714	639	714	0.00
24/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	84242	83075	84242	83075	0.00
24/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	95451	96671	95451	96671	0.00
24/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3724	3638	3724	3638	0.00
24/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	100355	101642	100355	101642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7059	6899	7059	6899	0.00
24/11/2006	R206 On 01-February-07			Bond Future	7.9400	7.9200	98.1555	98.2385	0.00
24/11/2006	R206 On 03-May-07			Bond Future	7.8800	7.8640	100.3676	100.4588	0.00
24/11/2006	R206 On 02-August-07			Bond Future	7.8400	7.8170	98.7824	98.8810	0.00
24/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	11607	12146	11607	12146	0.00
24/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	8296	8005	8296	8005	0.00
24/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	11869	12317	11869	12317	0.00
24/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18578	18115	18578	18115	0.00
24/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	16246	16752	16246	16752	0.00
24/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20547	20066	20547	20066	0.00
24/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	5823	6188	5823	6188	0.00
24/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15524	15060	15524	15060	0.00
24/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	19889	20570	19889	20570	0.00
24/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3779	3630	3779	3630	0.00
24/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	18055	18625	18055	18625	0.00
24/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	12104	11763	12104	11763	0.00
24/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	25789	26468	25789	26468	0.00
24/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7379	7147	7379	7147	0.00
24/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	22479	23089	22479	23089	0.00
24/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14483	14107	14483	14107	0.00
24/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	29891	30597	29891	30597	0.00
24/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9787	9507	9787	9507	0.00
24/11/2006	R207 On 01-February-07			Bond Future	7.7000	7.6870	96.7720	96.8906	0.00
24/11/2006	R207 On 03-May-07			Bond Future	7.6600	7.6440	98.9491	99.0826	0.00
24/11/2006	R207 On 02-August-07			Bond Future	7.6300	7.6080	97.4589	97.5992	0.00
24/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16297	17059	16297	17059	0.00
24/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	12514	12090	12514	12090	0.00
24/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	66244	67460	66244	67460	0.00
24/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3293	3173	3293	3173	0.00
24/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	70831	72050	70831	72050	0.00
24/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5854	5670	5854	5670	0.00
24/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	28672	29647	28672	29647	0.00
24/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	5509	5298	5509	5298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	44018	45123	44018	45123	0.00
24/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1999	1917	1999	1917	0.00
24/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	57502	58657	57502	58657	0.00
24/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	765	733	765	733	0.00
24/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	64426	65594	64426	65594	0.00
24/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	449	431	449	431	0.00
24/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	60956	62118	60956	62118	0.00
24/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	589	564	589	564	0.00
24/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	71393	72569	71393	72569	0.00
24/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	255	244	255	244	0.00
24/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	78969	80233	78969	80233	0.00
24/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1831	1761	1831	1761	0.00
24/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	82794	84071	82794	84071	0.00
24/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3775	3648	3775	3648	0.00
24/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	78361	79542	78361	79542	0.00
24/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	139	134	139	134	0.00
24/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	82205	83479	82205	83479	0.00
24/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1569	1507	1569	1507	0.00
24/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	85849	87138	85849	87138	0.00
24/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3365	3251	3365	3251	0.00
24/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	85456	86738	85456	86738	0.00
24/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1339	1286	1339	1286	0.00
24/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	88924	90223	88924	90223	0.00
24/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2994	2891	2994	2891	0.00
24/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	67907	69079	67907	69079	0.00
24/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	340	326	340	326	0.00
24/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	7813	8314	7813	8314	0.00
24/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	23952	23266	23952	23266	0.00
24/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3060	3326	3060	3326	0.00
24/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	39678	38757	39678	38757	0.00
24/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	952	1062	952	1062	0.00
24/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	58624	57548	58624	57548	0.00
24/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	230	264	230	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	79549	78397	79549	78397	0.00
24/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	95625	96811	95625	96811	0.00
24/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	26	25	26	25	0.00
24/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	42	50	42	50	0.00
24/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	101621	100443	101621	100443	0.00
24/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	98543	99850	98543	99850	0.00
24/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	687	659	687	659	0.00
24/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	101371	102708	101371	102708	0.00
24/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1837	1770	1837	1770	0.00
24/11/2006	TRT1 On 01-February-07			Index Future	246.5700	246.6900	246.5730	246.6900	500.00
24/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	39346	40317	39346	40317	0.00
24/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	9616	9417	9616	9417	0.00
27/11/2006	CRD1 On 01-February-07			Index Future	107.3000	107.1000	107.3040	107.1000	10.00
27/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	17022	15763	17022	15763	0.00
27/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	3982	4763	3982	4763	0.00
27/11/2006	GOVI On 01-February-07			jGovi	250.0800	249.5250	250.0810	249.5250	71.00
27/11/2006	GOVI On 03-May-07			jGovi	255.5500	254.9790	255.5460	254.9790	118.00
27/11/2006	GOVI On 02-August-07			jGovi	261.0000	260.4170	260.9960	260.4170	0.00
27/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	200810	195250	200810	195250	0.00
27/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
27/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	205468	199803	205468	199803	0.00
27/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	8	13	8	13	0.00
27/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	205097	199349	205097	199349	0.00
27/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	137	179	137	179	0.00
27/11/2006	ILBI On 01-February-07			Index Future	272.5500	272.4010	272.5490	272.4010	0.00
27/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	77977	76861	77977	76861	0.00
27/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	2487	2851	2487	2851	0.00
27/11/2006	J153 On 31-August-10			jSwap	8.6600	8.6830	0.0392	0.0400	0.00
27/11/2006	J157 On 15-September-15			jSwap	8.3400	8.3640	0.0577	0.0558	0.00
27/11/2006	J186 On 21-December-26			jSwap	7.7900	7.8510	0.0300	0.0361	0.00
27/11/2006	J194 On 28-February-08			jSwap	8.9400	8.9700	0.0202	0.0206	0.00
27/11/2006	J201 On 22-December-14			jSwap	8.3300	8.3620	0.0515	0.0531	0.00
27/11/2006	J203 On 15-September-17			jSwap	8.2400	8.2640	0.0534	0.0549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	J204 On 21-December-18			jSwap	8.1600	8.1740	0.0524	0.0534	0.00
27/11/2006	J207 On 15-January-20			jSwap	8.1200	8.1300	0.0096	0.0107	0.00
27/11/2006	JBAR On 21-December-05			jBar	0.0000	8.8670	0.0000	0.0000	0.00
27/11/2006	JFRA On 01-February-07			jFra	8.9900	9.0210	0.0219	0.0220	0.00
27/11/2006	JFRA On 07-February-08			jFra	8.8100	8.8360	0.0215	0.0215	0.00
27/11/2006	JFRA On 03-May-07			jFra	9.0700	9.0950	0.0221	0.0222	0.00
27/11/2006	JFRA On 02-August-07			jFra	8.9900	9.0310	0.0219	0.0220	0.00
27/11/2006	JFRA On 01-November-07			jFra	8.9700	9.0070	0.0235	0.0236	0.00
27/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3643	3714	3643	3714	0.00
27/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	5	5	5	5	0.00
27/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23421	23533	23421	23533	0.00
27/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20230	20269	20230	20269	0.00
27/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3896	3947	3896	3947	0.00
27/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	58	58	58	58	0.00
27/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3815	3898	3815	3898	0.00
27/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	172	165	172	165	0.00
27/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4146	4232	4146	4232	0.00
27/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	292	281	292	281	0.00
27/11/2006	JN02 On 01-February-07			jNote	8.8300	8.8570	0.1610	0.1615	0.00
27/11/2006	JN02 On 03-May-07			jNote	8.7500	8.7770	0.1597	0.1602	0.00
27/11/2006	JN02 On 02-August-07			jNote	8.6500	8.6800	0.1581	0.1586	0.00
27/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	6994	7441	6994	7441	0.00
27/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	10188	10051	10188	10051	0.00
27/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9057	9391	9057	9391	0.00
27/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	18242	18025	18242	18025	0.00
27/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11623	11935	11623	11935	0.00
27/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	22590	22350	22590	22350	0.00
27/11/2006	JN05 On 01-February-07			jNote	8.4600	8.4810	0.3408	0.3416	0.00
27/11/2006	JN05 On 03-May-07			jNote	8.4100	8.4280	0.3393	0.3400	0.00
27/11/2006	JN05 On 02-August-07			jNote	8.3500	8.3690	0.3375	0.3382	0.00
27/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	657	804	657	804	0.00
27/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	32703	31780	32703	31780	0.00
27/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2659	2882	2659	2882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	36769	36041	36769	36041	0.00
27/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4449	4692	4449	4692	0.00
27/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	40964	40294	40964	40294	0.00
27/11/2006	JN10 On 01-February-07			jNote	8.1700	8.1970	0.5505	0.5517	0.00
27/11/2006	JN10 On 03-May-07			jNote	8.1300	8.1520	0.5488	0.5498	0.00
27/11/2006	JN10 On 02-August-07			jNote	8.0800	8.1020	0.5469	0.5478	0.00
27/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	36	57	36	57	0.00
27/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	56038	54104	56038	54104	0.00
27/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	547	653	547	653	0.00
27/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	59571	57850	59571	57850	0.00
27/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1340	1493	1340	1493	0.00
27/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	63689	62209	63689	62209	0.00
27/11/2006	JROD On 31-January-07			jRod	8.5400	8.5600	0.0015	0.0020	0.00
27/11/2006	JROD On 28-February-07			jRod	8.3800	8.3920	0.0021	0.0025	0.00
27/11/2006	JROD On 30-March-07			jRod	8.6400	8.6540	0.0033	0.0038	0.00
27/11/2006	JROD On 30-April-07			jRod	8.8700	8.8810	0.0044	0.0048	0.00
27/11/2006	JROD On 31-May-07			jRod	8.6500	8.6600	0.0049	0.0054	0.00
27/11/2006	JROD On 30-November-06			jRod	7.8800	7.8810	0.0001	0.0004	0.00
27/11/2006	JROD On 29-December-06			jRod	8.1400	8.1620	0.0006	0.0010	0.00
27/11/2006	OTH1 On 01-February-07			Index Future	246.5300	246.0630	246.5310	246.0630	15.00
27/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	38788	35917	38788	35917	0.00
27/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	9278	11087	9278	11087	0.00
27/11/2006	R153 On 01-February-07			Bond Future	8.1200	8.1450	120.5448	120.4452	67.00
27/11/2006	R153 On 03-May-07			Bond Future	8.0600	8.0900	116.5223	116.4291	0.00
27/11/2006	R153 On 02-August-07			Bond Future	7.8800	7.9190	119.3343	119.2298	0.00
27/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10434	10032	10434	10032	0.00
27/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	5964	6558	5964	6558	0.00
27/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	20517	20006	20517	20006	0.00
27/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	6937	7359	6937	7359	0.00
27/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	26564	25953	26564	25953	0.00
27/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	8816	9249	8816	9249	0.00
27/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	27033	26413	27033	26413	0.00
27/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4311	4624	4311	4624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14862	14328	14862	14328	0.00
27/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	3810	4272	3810	4272	0.00
27/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22632	21924	22632	21924	0.00
27/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1798	2085	1798	2085	0.00
27/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17322	16726	17322	16726	0.00
27/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	2997	3397	2997	3397	0.00
27/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16075	15510	16075	15510	0.00
27/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3385	3815	3385	3815	0.00
27/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	24768	24184	24768	24184	0.00
27/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5083	5431	5083	5431	0.00
27/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	30473	29803	30473	29803	0.00
27/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7046	7422	7046	7422	0.00
27/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	29823	29007	29823	29007	0.00
27/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	918	1098	918	1098	0.00
27/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	25890	25288	25890	25288	0.00
27/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4685	5015	4685	5015	0.00
27/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	31489	30805	31489	30805	0.00
27/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6649	7011	6649	7011	0.00
27/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	32521	31823	32521	31823	0.00
27/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6269	6617	6269	6617	0.00
27/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6040	5796	6040	5796	0.00
27/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	9865	10617	9865	10617	0.00
27/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3012	2893	3012	2893	0.00
27/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15209	16085	15209	16085	0.00
27/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1367	1323	1367	1323	0.00
27/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22013	22964	22013	22964	0.00
27/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	538	527	538	527	0.00
27/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	29711	30696	29711	30696	0.00
27/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	181	181	181	181	0.00
27/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	37961	38956	37961	38956	0.00
27/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	13	13	13	13	0.00
27/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	55245	56241	55245	56241	0.00
27/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	52	53	52	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	46517	47514	46517	47514	0.00
27/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	37363	36475	37363	36475	0.00
27/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	461	568	461	568	0.00
27/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	31805	31120	31805	31120	0.00
27/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3041	3289	3041	3289	0.00
27/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	36788	36038	36788	36038	0.00
27/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	4914	5210	4914	5210	0.00
27/11/2006	R157 On 01-February-07			Bond Future	7.8900	7.9300	139.9097	139.6094	0.00
27/11/2006	R157 On 03-May-07			Bond Future	7.8600	7.8950	136.0611	135.7674	504.00
27/11/2006	R157 On 02-August-07			Bond Future	7.7600	7.8050	139.3323	139.0371	0.00
27/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	17832	16724	17832	16724	250.00
27/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	17081	18975	17081	18975	0.00
27/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	57182	55213	57182	55213	0.00
27/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	10856	11824	10856	11824	0.00
27/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	67764	65823	67764	65823	0.00
27/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16061	17072	16061	17072	0.00
27/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	22030	20720	22030	20720	0.00
27/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13793	15486	13793	15486	0.00
27/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	85019	82582	85019	82582	0.00
27/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4246	4747	4246	4747	0.00
27/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	34346	32539	34346	32539	0.00
27/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	7636	8833	7636	8833	0.00
27/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	42831	40760	42831	40760	150.00
27/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	5202	6135	5202	6135	0.00
27/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	48818	46592	48818	46592	0.00
27/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3978	4755	3978	4755	0.00
27/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	51895	49598	51895	49598	0.00
27/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3469	4175	3469	4175	0.00
27/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	58179	55754	58179	55754	0.00
27/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2621	3199	2621	3199	0.00
27/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	67866	65690	67866	65690	0.00
27/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7612	8372	7612	8372	0.00
27/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	77684	75580	77684	75580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12392	13240	12392	13240	0.00
27/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	117610	114679	117610	114679	0.00
27/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	186	257	186	257	150.00
27/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	55017	52654	55017	52654	0.00
27/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3019	3659	3019	3659	0.00
27/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	64601	62066	64601	62066	0.00
27/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1964	2432	1964	2432	0.00
27/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	70641	68417	70641	68417	0.00
27/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	6936	7649	6936	7649	0.00
27/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	80246	78103	80246	78103	0.00
27/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11587	12396	11587	12396	0.00
27/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	73453	71183	73453	71183	0.00
27/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6309	6976	6309	6976	0.00
27/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	74628	72033	74628	72033	0.00
27/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2613	2971	2613	2971	0.00
27/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	81066	78333	81066	78333	0.00
27/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	959	1229	959	1229	0.00
27/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	12448	11628	12448	11628	0.00
27/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	23030	25214	23030	25214	0.00
27/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	6374	5946	6374	5946	0.00
27/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	36133	38708	36133	38708	0.00
27/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2850	2666	2850	2666	0.00
27/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	52148	54967	52148	54967	0.00
27/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1098	1035	1098	1035	0.00
27/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	70306	73247	70306	73247	0.00
27/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	97714	94861	97714	94861	0.00
27/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	457	607	457	607	0.00
27/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	114310	111388	114310	111388	0.00
27/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	216	298	216	298	0.00
27/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	130725	127764	130725	127764	0.00
27/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	101	144	101	144	0.00
27/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	93482	91161	93482	91161	0.00
27/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8164	8796	8164	8796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R186 On 01-February-07			Bond Future	7.4900	7.5290	132.2146	131.7123	2.00
27/11/2006	R186 On 03-May-07			Bond Future	7.4500	7.4880	135.1814	134.6797	0.00
27/11/2006	R186 On 02-August-07			Bond Future	7.4100	7.4530	132.8068	132.3064	0.00
27/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	26632	24687	26632	24687	0.00
27/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	25248	28326	25248	28326	0.00
27/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	107587	103839	107587	103839	0.00
27/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	12287	13555	12287	13555	0.00
27/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	118137	114523	118137	114523	0.00
27/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	19115	20505	19115	20505	0.00
27/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	45569	42683	45569	42683	0.00
27/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	13313	15450	13313	15450	0.00
27/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	68457	64759	68457	64759	0.00
27/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	6419	7744	6419	7744	0.00
27/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	88507	84326	88507	84326	0.00
27/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	3400	4241	3400	4241	0.00
27/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	98870	94509	98870	94509	0.00
27/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	2471	3134	2471	3134	0.00
27/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	125696	121636	125696	121636	0.00
27/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	8270	9226	8270	9226	0.00
27/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	119835	115221	119835	115221	0.00
27/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1330	1739	1330	1739	0.00
27/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	135114	131232	135114	131232	0.00
27/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	14106	15228	14106	15228	0.00
27/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	134976	130780	134976	130780	0.00
27/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	6717	7538	6717	7538	0.00
27/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	139451	135507	139451	135507	0.00
27/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	13040	14101	13040	14101	0.00
27/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	143818	139814	143818	139814	0.00
27/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	12043	13043	12043	13043	0.00
27/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	145827	141006	145827	141006	0.00
27/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	551	753	551	753	0.00
27/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	153819	149394	153819	149394	0.00
27/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4344	4935	4344	4935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	161534	157315	161534	157315	0.00
27/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8670	9454	8670	9454	0.00
27/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	93653	89375	93653	89375	0.00
27/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2881	3625	2881	3625	0.00
27/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13728	12651	13728	12651	0.00
27/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	44355	48301	44355	48301	0.00
27/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	6003	5524	6003	5524	0.00
27/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	69829	74373	69829	74373	0.00
27/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2177	2012	2177	2012	0.00
27/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	100442	105301	100442	105301	0.00
27/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	641	600	641	600	0.00
27/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	134641	139623	134641	139623	0.00
27/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	171354	166430	171354	166430	0.00
27/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	230	328	230	328	0.00
27/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	130321	126191	130321	126191	0.00
27/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	7459	8346	7459	8346	0.00
27/11/2006	R194 On 01-February-07			Bond Future	8.5700	8.6130	105.7981	105.7589	0.00
27/11/2006	R194 On 03-May-07			Bond Future	8.3900	8.4360	103.0874	103.0547	0.00
27/11/2006	R194 On 02-August-07			Bond Future	8.1700	8.2180	105.3259	105.3013	0.00
27/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3233	3088	3233	3088	0.00
27/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2469	2716	2469	2716	0.00
27/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5837	5681	5837	5681	0.00
27/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3065	3237	3065	3237	0.00
27/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	7252	7140	7252	7140	0.00
27/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4099	4233	4099	4233	0.00
27/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3530	3373	3530	3373	0.00
27/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2264	2499	2264	2499	0.00
27/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2426	2313	2426	2313	0.00
27/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3171	3449	3171	3449	0.00
27/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3839	3672	3839	3672	0.00
27/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2072	2297	2072	2297	0.00
27/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	7065	6885	7065	6885	0.00
27/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2354	2501	2354	2501	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7908	7787	7908	7787	0.00
27/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3667	3792	3667	3792	0.00
27/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	6810	6634	6810	6634	0.00
27/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2485	2638	2485	2638	0.00
27/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	7326	7141	7326	7141	0.00
27/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2227	2370	2227	2370	0.00
27/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	8248	8123	8248	8123	0.00
27/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3463	3585	3463	3585	0.00
27/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	8077	7954	8077	7954	0.00
27/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3564	3688	3564	3688	0.00
27/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	8416	8212	8416	8212	0.00
27/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1771	1895	1771	1895	0.00
27/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1372	1305	1372	1305	0.00
27/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	4638	4963	4638	4963	0.00
27/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	674	641	674	641	0.00
27/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	6470	6829	6470	6829	0.00
27/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	277	264	277	264	0.00
27/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8614	8993	8614	8993	0.00
27/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	110	107	110	107	0.00
27/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10997	11385	10997	11385	0.00
27/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	39	38	39	38	0.00
27/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13484	13876	13484	13876	0.00
27/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	12	12	12	12	0.00
27/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16026	16418	16026	16418	0.00
27/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	3	3	3	3	0.00
27/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18596	18988	18596	18988	0.00
27/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26386	26778	26386	26778	0.00
27/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23778	24170	23778	24170	0.00
27/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
27/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21181	21573	21181	21573	0.00
27/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8950	8817	8950	8817	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3080	3194	3080	3194	0.00
27/11/2006	R201 On 01-February-07			Bond Future	7.8600	7.8980	106.2468	106.0379	0.00
27/11/2006	R201 On 03-May-07			Bond Future	7.8100	7.8440	108.6307	108.4261	0.00
27/11/2006	R201 On 02-August-07			Bond Future	7.7600	7.7990	106.5641	106.3640	0.00
27/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	18104	17176	18104	17176	0.00
27/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9957	11118	9957	11118	0.00
27/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47839	46465	47839	46465	0.00
27/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8354	9026	8354	9026	0.00
27/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	53356	52048	53356	52048	0.00
27/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12266	12960	12266	12960	0.00
27/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	10280	9705	10280	9705	0.00
27/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	17060	18575	17060	18575	0.00
27/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	28185	26904	28185	26904	0.00
27/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5378	6185	5378	6185	0.00
27/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	39894	38315	39894	38315	0.00
27/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2688	3197	2688	3197	0.00
27/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	47446	45728	47446	45728	0.00
27/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1723	2095	1723	2095	0.00
27/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56435	54919	56435	54919	0.00
27/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	5874	6404	5874	6404	0.00
27/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	61295	59874	61295	59874	0.00
27/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9393	9972	9393	9972	0.00
27/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	42379	40750	42379	40750	0.00
27/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2323	2783	2323	2783	0.00
27/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	44897	43222	44897	43222	0.00
27/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2003	2417	2003	2417	0.00
27/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	52615	50821	52615	50821	0.00
27/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1266	1562	1266	1562	0.00
27/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58663	57114	58663	57114	0.00
27/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5357	5854	5357	5854	0.00
27/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	63347	61899	63347	61899	0.00
27/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	8764	9317	8764	9317	0.00
27/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	60919	59338	60919	59338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4877	5342	4877	5342	0.00
27/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	65424	63950	65424	63950	0.00
27/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8170	8696	8170	8696	0.00
27/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	65836	63913	65836	63913	0.00
27/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	597	763	597	763	0.00
27/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	70183	68488	70183	68488	0.00
27/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3295	3646	3295	3646	0.00
27/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5256	4964	5256	4964	0.00
27/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	27237	29034	27237	29034	0.00
27/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2339	2220	2339	2220	0.00
27/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	39799	41769	39799	41769	0.00
27/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	894	857	894	857	0.00
27/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	54117	56170	54117	56170	0.00
27/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	290	283	290	283	0.00
27/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	69566	71648	69566	71648	0.00
27/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	79158	77158	79158	77158	0.00
27/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	275	364	275	364	0.00
27/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	73955	72382	73955	72382	0.00
27/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6106	6534	6106	6534	0.00
27/11/2006	R203 On 01-February-07			Bond Future	7.7500	7.7930	106.8248	106.5258	0.00
27/11/2006	R203 On 03-May-07			Bond Future	7.7000	7.7450	105.0414	104.7458	0.00
27/11/2006	R203 On 02-August-07			Bond Future	7.6600	7.7030	107.3224	107.0305	0.00
27/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	12711	11544	12711	11544	0.00
27/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	12857	14681	12857	14681	0.00
27/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	58279	55780	58279	55780	0.00
27/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2804	3262	2804	3262	0.00
27/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	63154	60828	63154	60828	0.00
27/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5562	6155	5562	6155	0.00
27/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	23597	21751	23597	21751	0.00
27/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5681	6825	5681	6825	0.00
27/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	37608	35192	37608	35192	0.00
27/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2041	2616	2041	2616	0.00
27/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	53399	50635	53399	50635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	585	811	585	811	0.00
27/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	59935	57089	59935	57089	0.00
27/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	332	477	332	477	0.00
27/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	56659	53850	56659	53850	0.00
27/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	443	624	443	624	0.00
27/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	70289	67614	70289	67614	0.00
27/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1493	1775	1493	1775	0.00
27/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	69802	66880	69802	66880	0.00
27/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	132	200	132	200	0.00
27/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	74288	71794	74288	71794	0.00
27/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3573	3998	3573	3998	0.00
27/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	73352	70643	73352	70643	0.00
27/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1263	1510	1263	1510	0.00
27/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	77141	74611	77141	74611	0.00
27/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3181	3570	3181	3570	0.00
27/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	76432	73691	76432	73691	0.00
27/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1064	1280	1064	1280	0.00
27/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	80017	77453	80017	77453	0.00
27/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2826	3181	2826	3181	0.00
27/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	63220	60344	63220	60344	0.00
27/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	246	360	246	360	0.00
27/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	86166	83191	86166	83191	0.00
27/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	23	39	23	39	0.00
27/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	5663	5083	5663	5083	0.00
27/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24296	26707	24296	26707	0.00
27/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	2017	1800	2017	1800	0.00
27/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	39572	42345	39572	42345	0.00
27/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	18	17	18	17	0.00
27/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	97065	100055	97065	100055	0.00
27/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	117	106	117	106	0.00
27/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	76867	79847	76867	79847	0.00
27/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	558	499	558	499	0.00
27/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	57481	60413	57481	60413	0.00

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27/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	88850	86013	88850	86013	0.00
27/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	516	635	516	635	0.00
27/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	91693	89014	91693	89014	0.00
27/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1723	1963	1723	1963	0.00
27/11/2006	R204 On 01-February-07			Bond Future	7.7400	7.7730	103.0295	102.7576	0.00
27/11/2006	R204 On 03-May-07			Bond Future	7.6900	7.7290	105.3422	105.0728	0.00
27/11/2006	R204 On 02-August-07			Bond Future	7.6600	7.6930	103.5865	103.3122	0.00
27/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	17817	16835	17817	16835	0.00
27/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	16884	18620	16884	18620	0.00
27/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	68539	66607	68539	66607	0.00
27/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8829	9590	8829	9590	0.00
27/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	75380	73474	75380	73474	0.00
27/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13633	14470	13633	14470	0.00
27/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	29502	28043	29502	28043	0.00
27/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	9388	10646	9388	10646	0.00
27/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	43653	41762	43653	41762	0.00
27/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4837	5664	4837	5664	0.00
27/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	59368	57146	59368	57146	0.00
27/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2318	2814	2318	2814	0.00
27/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	65928	63606	65928	63606	0.00
27/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1712	2108	1712	2108	0.00
27/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	62636	60362	62636	60362	0.00
27/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1994	2438	1994	2438	0.00
27/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	75901	73461	75901	73461	0.00
27/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1071	1350	1071	1350	0.00
27/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	79906	77801	79906	77801	0.00
27/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6105	6694	6105	6694	0.00
27/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	85961	83908	85961	83908	0.00
27/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10297	10987	10297	10987	0.00
27/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	82825	80681	82825	80681	0.00
27/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5545	6095	5545	6095	0.00
27/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	88677	86590	88677	86590	0.00
27/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9576	10231	9576	10231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	85770	83589	85770	83589	0.00
27/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5028	5541	5028	5541	0.00
27/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	91418	89297	91418	89297	0.00
27/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8896	9518	8896	9518	0.00
27/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	69239	66874	69239	66874	0.00
27/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1467	1820	1467	1820	0.00
27/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	92667	90101	92667	90101	0.00
27/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	499	651	499	651	0.00
27/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	9713	9163	9713	9163	0.00
27/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	28456	30624	28456	30624	0.00
27/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4630	4379	4630	4379	0.00
27/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	43558	46025	43558	46025	0.00
27/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1900	1810	1900	1810	0.00
27/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	61537	64166	61537	64166	0.00
27/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	193	191	193	191	0.00
27/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	102880	105596	102880	105596	0.00
27/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	662	639	662	639	0.00
27/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	81546	84242	81546	84242	0.00
27/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	97765	95451	97765	95451	0.00
27/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3345	3724	3345	3724	0.00
27/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	102599	100355	102599	100355	0.00
27/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6560	7059	6560	7059	0.00
27/11/2006	R206 On 01-February-07			Bond Future	7.9000	7.9360	98.3683	98.1555	0.00
27/11/2006	R206 On 03-May-07			Bond Future	7.8400	7.8820	100.5754	100.3676	0.00
27/11/2006	R206 On 02-August-07			Bond Future	7.8000	7.8370	98.9847	98.7824	0.00
27/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	12619	11607	12619	11607	0.00
27/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7180	8296	7180	8296	0.00
27/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	19126	18055	19126	18055	0.00
27/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11098	12104	11098	12104	0.00
27/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	17109	16246	17109	16246	0.00
27/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	19386	20547	19386	20547	0.00
27/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12658	11869	12658	11869	0.00
27/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	17290	18578	17290	18578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	6400	5823	6400	5823	0.00
27/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	13973	15524	13973	15524	0.00
27/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	21347	19889	21347	19889	0.00
27/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3108	3779	3108	3779	0.00
27/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	27137	25789	27137	25789	0.00
27/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	6649	7379	6649	7379	0.00
27/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	23561	22479	23561	22479	0.00
27/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	13541	14483	13541	14483	0.00
27/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	31186	29891	31186	29891	0.00
27/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9058	9787	9058	9787	0.00
27/11/2006	R207 On 01-February-07			Bond Future	7.6600	7.7020	97.0887	96.7720	0.00
27/11/2006	R207 On 03-May-07			Bond Future	7.6200	7.6610	99.2637	98.9491	0.00
27/11/2006	R207 On 02-August-07			Bond Future	7.5900	7.6260	97.7789	97.4589	0.00
27/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	17782	16297	17782	16297	0.00
27/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	10832	12514	10832	12514	0.00
27/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	68942	66244	68942	66244	0.00
27/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2844	3293	2844	3293	0.00
27/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	73452	70831	73452	70831	0.00
27/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5275	5854	5275	5854	0.00
27/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	30850	28672	30850	28672	0.00
27/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	4520	5509	4520	5509	0.00
27/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	46721	44018	46721	44018	0.00
27/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1535	1999	1535	1999	0.00
27/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	60456	57502	60456	57502	0.00
27/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	551	765	551	765	0.00
27/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	67457	64426	67457	64426	0.00
27/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	313	449	313	449	0.00
27/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	63952	60956	63952	60956	0.00
27/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	417	589	417	589	0.00
27/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	74477	71393	74477	71393	0.00
27/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	171	255	171	255	0.00
27/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	81834	78969	81834	78969	0.00
27/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1551	1831	1551	1831	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	85582	82794	85582	82794	0.00
27/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3364	3775	3364	3775	0.00
27/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	81479	78361	81479	78361	0.00
27/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	90	139	90	139	0.00
27/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	85104	82205	85104	82205	0.00
27/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1321	1569	1321	1569	0.00
27/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	88673	85849	88673	85849	0.00
27/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2990	3365	2990	3365	0.00
27/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	88385	85456	88385	85456	0.00
27/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1122	1339	1122	1339	0.00
27/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	91781	88924	91781	88924	0.00
27/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2652	2994	2652	2994	0.00
27/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	70967	67907	70967	67907	0.00
27/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	232	340	232	340	0.00
27/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	8627	7813	8627	7813	0.00
27/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	21598	23952	21598	23952	0.00
27/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	3403	3060	3403	3060	0.00
27/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	36853	39678	36853	39678	0.00
27/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	1059	952	1059	952	0.00
27/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	55563	58624	55563	58624	0.00
27/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	253	230	253	230	0.00
27/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	76405	79549	76405	79549	0.00
27/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	98782	95625	98782	95625	0.00
27/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	15	26	15	26	0.00
27/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	45	42	45	42	0.00
27/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	98457	101621	98457	101621	0.00
27/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	101565	98543	101565	98543	0.00
27/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	563	687	563	687	0.00
27/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	104341	101371	104341	101371	0.00
27/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1607	1837	1607	1837	0.00
27/11/2006	TRT1 On 01-February-07			Index Future	247.1200	246.5730	247.1190	246.5730	500.00
27/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	42969	39346	42969	39346	0.00
27/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	7779	9616	7779	9616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	CRD1 On 01-February-07			Index Future	106.7700	107.3040	106.7740	107.3040	10.00
28/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13352	17022	13352	17022	0.00
28/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5612	3982	5612	3982	0.00
28/11/2006	GOVI On 01-February-07			jGovi	249.1800	250.0810	249.1790	250.0810	71.00
28/11/2006	GOVI On 03-May-07			jGovi	254.6200	255.5460	254.6230	255.5460	118.00
28/11/2006	GOVI On 02-August-07			jGovi	260.0500	260.9960	260.0540	260.9960	0.00
28/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	191790	200810	191790	200810	0.00
28/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
28/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	196244	205468	196244	205468	0.00
28/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	14	8	14	8	0.00
28/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	195731	205097	195731	205097	0.00
28/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	191	137	191	137	0.00
28/11/2006	ILBI On 01-February-07			Index Future	272.5700	272.5490	272.5710	272.5490	0.00
28/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	78105	77977	78105	77977	0.00
28/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	2395	2487	2395	2487	0.00
28/11/2006	J153 On 31-August-10			jSwap	8.7200	8.6600	0.0412	0.0392	0.00
28/11/2006	J157 On 15-September-15			jSwap	8.4000	8.3350	0.0537	0.0577	0.00
28/11/2006	J186 On 21-December-26			jSwap	7.8100	7.7910	0.0323	0.0300	0.00
28/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9430	0.0205	0.0202	0.00
28/11/2006	J201 On 22-December-14			jSwap	8.3900	8.3340	0.0551	0.0515	0.00
28/11/2006	J203 On 15-September-17			jSwap	8.2900	8.2420	0.0566	0.0534	0.00
28/11/2006	J204 On 21-December-18			jSwap	8.1900	8.1600	0.0546	0.0524	0.00
28/11/2006	J207 On 15-January-20			jSwap	8.1400	8.1160	0.0114	0.0096	0.00
28/11/2006	JBAR On 21-December-05			jBar	8.8700	0.0000	0.0000	0.0000	0.00
28/11/2006	JFRA On 01-February-07			jFra	9.0000	8.9920	0.0219	0.0219	0.00
28/11/2006	JFRA On 07-February-08			jFra	8.8700	8.8070	0.0216	0.0215	0.00
28/11/2006	JFRA On 03-May-07			jFra	9.1000	9.0740	0.0222	0.0221	0.00
28/11/2006	JFRA On 02-August-07			jFra	9.0400	8.9940	0.0221	0.0219	0.00
28/11/2006	JFRA On 01-November-07			jFra	8.9900	8.9700	0.0236	0.0235	0.00
28/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3667	3643	3667	3643	0.00
28/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	4	5	4	5	0.00
28/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23476	23421	23476	23421	0.00
28/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20129	20230	20129	20230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3962	3896	3962	3896	0.00
28/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	54	58	54	58	0.00
28/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3922	3815	3922	3815	0.00
28/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	157	172	157	172	0.00
28/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4196	4146	4196	4146	0.00
28/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	282	292	282	292	0.00
28/11/2006	JN02 On 01-February-07			jNote	8.8700	8.8250	0.1617	0.1610	0.00
28/11/2006	JN02 On 03-May-07			jNote	8.8000	8.7470	0.1605	0.1597	0.00
28/11/2006	JN02 On 02-August-07			jNote	8.7100	8.6500	0.1590	0.1581	0.00
28/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7253	6994	7253	6994	0.00
28/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9717	10188	9717	10188	0.00
28/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9366	9057	9366	9057	0.00
28/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17652	18242	17652	18242	0.00
28/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12009	11623	12009	11623	0.00
28/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21911	22590	21911	22590	0.00
28/11/2006	JN05 On 01-February-07			jNote	8.5200	8.4550	0.3427	0.3408	0.00
28/11/2006	JN05 On 03-May-07			jNote	8.4700	8.4050	0.3412	0.3393	0.00
28/11/2006	JN05 On 02-August-07			jNote	8.4100	8.3470	0.3394	0.3375	0.00
28/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	817	657	817	657	0.00
28/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	30405	32703	30405	32703	0.00
28/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3022	2659	3022	2659	0.00
28/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34664	36769	34664	36769	0.00
28/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4906	4449	4906	4449	0.00
28/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38944	40964	38944	40964	0.00
28/11/2006	JN10 On 01-February-07			jNote	8.2300	8.1690	0.5529	0.5505	0.00
28/11/2006	JN10 On 03-May-07			jNote	8.1800	8.1260	0.5509	0.5488	0.00
28/11/2006	JN10 On 02-August-07			jNote	8.1300	8.0790	0.5487	0.5469	0.00
28/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	58	36	58	36	0.00
28/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	52079	56038	52079	56038	0.00
28/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	702	547	702	547	0.00
28/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	55926	59571	55926	59571	0.00
28/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1589	1340	1589	1340	0.00
28/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	60387	63689	60387	63689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	JROD On 31-January-07			jRod	8.5200	8.5380	0.0015	0.0015	0.00
28/11/2006	JROD On 28-February-07			jRod	8.3700	8.3800	0.0020	0.0021	0.00
28/11/2006	JROD On 30-March-07			jRod	8.6400	8.6420	0.0033	0.0033	0.00
28/11/2006	JROD On 30-April-07			jRod	8.8800	8.8660	0.0044	0.0044	0.00
28/11/2006	JROD On 31-May-07			jRod	8.6600	8.6470	0.0050	0.0049	0.00
28/11/2006	JROD On 30-November-06			jRod	7.8800	7.8790	0.0001	0.0001	0.00
28/11/2006	JROD On 29-December-06			jRod	8.1400	8.1440	0.0005	0.0006	0.00
28/11/2006	OTH1 On 01-February-07			Index Future	245.7200	246.5310	245.7210	246.5310	15.00
28/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	33045	38788	33045	38788	0.00
28/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11635	9278	11635	9278	0.00
28/11/2006	R153 On 01-February-07			Bond Future	8.1900	8.1150	120.3127	120.5448	67.00
28/11/2006	R153 On 03-May-07			Bond Future	8.1300	8.0600	116.3049	116.5223	0.00
28/11/2006	R153 On 02-August-07			Bond Future	7.9600	7.8830	119.1138	119.3343	0.00
28/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5049	6040	5049	6040	0.00
28/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11195	9865	11195	9865	0.00
28/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19047	20517	19047	20517	0.00
28/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7641	6937	7641	6937	0.00
28/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25066	26564	25066	26564	0.00
28/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9523	8816	9523	8816	0.00
28/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9054	10434	9054	10434	0.00
28/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6904	5964	6904	5964	0.00
28/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25350	27033	25350	27033	0.00
28/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4803	4311	4803	4311	0.00
28/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13207	14862	13207	14862	0.00
28/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4476	3810	4476	3810	0.00
28/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20670	22632	20670	22632	0.00
28/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2156	1798	2156	1798	0.00
28/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15550	17322	15550	17322	0.00
28/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3546	2997	3546	2997	0.00
28/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14360	16075	14360	16075	0.00
28/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3991	3385	3991	3385	0.00
28/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23152	24768	23152	24768	0.00
28/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5641	5083	5641	5083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28866	30473	28866	30473	0.00
28/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7645	7046	7645	7046	0.00
28/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27701	29823	27701	29823	0.00
28/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1117	918	1117	918	0.00
28/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24240	25890	24240	25890	0.00
28/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5209	4685	5209	4685	0.00
28/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29857	31489	29857	31489	0.00
28/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7223	6649	7223	6649	0.00
28/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30864	32521	30864	32521	0.00
28/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6818	6269	6818	6269	0.00
28/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2402	3012	2402	3012	0.00
28/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16919	15209	16919	15209	0.00
28/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1040	1367	1040	1367	0.00
28/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	24007	22013	24007	22013	0.00
28/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	388	538	388	538	0.00
28/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31882	29711	31882	29711	0.00
28/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	124	181	124	181	0.00
28/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	40224	37961	40224	37961	0.00
28/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	8	13	8	13	0.00
28/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57560	55245	57560	55245	0.00
28/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	33	52	33	52	0.00
28/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48819	46517	48819	46517	0.00
28/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35148	37363	35148	37363	0.00
28/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	566	461	566	461	0.00
28/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30005	31805	30005	31805	0.00
28/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3415	3041	3415	3041	0.00
28/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35037	36788	35037	36788	0.00
28/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5369	4914	5369	4914	0.00
28/11/2006	R157 On 01-February-07			Bond Future	7.9700	7.8900	139.3100	139.9097	0.00
28/11/2006	R157 On 03-May-07			Bond Future	7.9400	7.8550	135.4746	136.0611	504.00
28/11/2006	R157 On 02-August-07			Bond Future	7.8500	7.7640	138.7140	139.3323	0.00
28/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14788	17832	14788	17832	250.00
28/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20033	17081	20033	17081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	52770	57182	52770	57182	0.00
28/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12309	10856	12309	10856	0.00
28/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	63277	67764	63277	67764	0.00
28/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17756	16061	17756	16061	0.00
28/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18577	22030	18577	22030	0.00
28/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16337	13793	16337	13793	0.00
28/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	79845	85019	79845	85019	0.00
28/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4937	4246	4937	4246	0.00
28/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29984	34346	29984	34346	0.00
28/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9272	7636	9272	7636	0.00
28/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	38034	42831	38034	42831	150.00
28/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	6403	5202	6403	5202	0.00
28/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	43781	48818	43781	48818	0.00
28/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4939	3978	4939	3978	0.00
28/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	46753	51895	46753	51895	0.00
28/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4324	3469	4324	3469	0.00
28/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	52853	58179	52853	58179	0.00
28/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3293	2621	3293	2621	0.00
28/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	63106	67866	63106	67866	0.00
28/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8716	7612	8716	7612	0.00
28/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	72895	77684	72895	77684	0.00
28/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13785	12392	13785	12392	0.00
28/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	111670	117610	111670	117610	0.00
28/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	243	186	243	186	150.00
28/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	49779	55017	49779	55017	0.00
28/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3778	3019	3778	3019	0.00
28/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	59125	64601	59125	64601	0.00
28/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2486	1964	2486	1964	0.00
28/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	65803	70641	65803	70641	0.00
28/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7962	6936	7962	6936	0.00
28/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	75387	80246	75387	80246	0.00
28/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12910	11587	12910	11587	0.00
28/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	68540	73453	68540	73453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7261	6309	7261	6309	0.00
28/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	69072	74628	69072	74628	0.00
28/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3240	2613	3240	2613	0.00
28/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	75340	81066	75340	81066	0.00
28/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1230	959	1230	959	0.00
28/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10033	12448	10033	12448	0.00
28/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	26614	23030	26614	23030	0.00
28/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4901	6374	4901	6374	0.00
28/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	40657	36133	40657	36133	0.00
28/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2077	2850	2077	2850	0.00
28/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	57372	52148	57372	52148	0.00
28/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	754	1098	754	1098	0.00
28/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	75960	70306	75960	70306	0.00
28/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	91852	97714	91852	97714	0.00
28/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	592	457	592	457	0.00
28/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	108379	114310	108379	114310	0.00
28/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	282	216	282	216	0.00
28/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	124758	130725	124758	130725	0.00
28/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	132	101	132	101	0.00
28/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	88305	93482	88305	93482	0.00
28/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9170	8164	9170	8164	0.00
28/11/2006	R186 On 01-February-07			Bond Future	7.5700	7.4890	131.2503	132.2146	2.00
28/11/2006	R186 On 03-May-07			Bond Future	7.5300	7.4480	134.2183	135.1814	0.00
28/11/2006	R186 On 02-August-07			Bond Future	7.4900	7.4130	131.8708	132.8068	0.00
28/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	21725	26632	21725	26632	0.00
28/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	29984	25248	29984	25248	0.00
28/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	99749	107587	99749	107587	0.00
28/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	14080	12287	14080	12287	0.00
28/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	110841	118137	110841	118137	0.00
28/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	21178	19115	21178	19115	0.00
28/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	38917	45569	38917	45569	0.00
28/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	16304	13313	16304	13313	0.00
28/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	60491	68457	60491	68457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	8096	6419	8096	6419	0.00
28/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	79844	88507	79844	88507	0.00
28/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4379	3400	4379	3400	0.00
28/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	89965	98870	89965	98870	0.00
28/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3210	2471	3210	2471	0.00
28/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	117373	125696	117373	125696	0.00
28/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9577	8270	9577	8270	0.00
28/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	110609	119835	110609	119835	0.00
28/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1747	1330	1747	1330	0.00
28/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	127385	135114	127385	135114	0.00
28/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15736	14106	15736	14106	0.00
28/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	126449	134976	126449	134976	0.00
28/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7821	6717	7821	6717	0.00
28/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	131623	139451	131623	139451	0.00
28/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	14572	13040	14572	13040	0.00
28/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	135896	143818	135896	143818	0.00
28/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	13481	12043	13481	12043	0.00
28/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	136369	145827	136369	145827	0.00
28/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	737	551	737	551	0.00
28/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	144957	153819	144957	153819	0.00
28/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	5113	4344	5113	4344	0.00
28/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	153278	161534	153278	161534	0.00
28/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9773	8670	9773	8670	0.00
28/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	84859	93653	84859	93653	0.00
28/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3729	2881	3729	2881	0.00
28/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10638	13728	10638	13728	0.00
28/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	50908	44355	50908	44355	0.00
28/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4381	6003	4381	6003	0.00
28/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	77850	69829	77850	69829	0.00
28/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1484	2177	1484	2177	0.00
28/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	109393	100442	109393	100442	0.00
28/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	405	641	405	641	0.00
28/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	144048	134641	144048	134641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	161792	171354	161792	171354	0.00
28/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	311	230	311	230	0.00
28/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	121893	130321	121893	130321	0.00
28/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8662	7459	8662	7459	0.00
28/11/2006	R194 On 01-February-07			Bond Future	8.7300	8.5740	105.6454	105.7981	0.00
28/11/2006	R194 On 03-May-07			Bond Future	8.5700	8.3940	102.9510	103.0874	0.00
28/11/2006	R194 On 02-August-07			Bond Future	8.3600	8.1730	105.2214	105.3259	0.00
28/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1772	2426	1772	2426	0.00
28/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4043	3171	4043	3171	0.00
28/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5034	5837	5034	5837	0.00
28/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3626	3065	3626	3065	0.00
28/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6637	7252	6637	7252	0.00
28/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4530	4099	4530	4099	0.00
28/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2446	3233	2446	3233	0.00
28/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3209	2469	3209	2469	0.00
28/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2700	3530	2700	3530	0.00
28/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2961	2264	2961	2264	0.00
28/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2967	3839	2967	3839	0.00
28/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2727	2072	2727	2072	0.00
28/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6169	7065	6169	7065	0.00
28/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2822	2354	2822	2354	0.00
28/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7261	7908	7261	7908	0.00
28/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4065	3667	4065	3667	0.00
28/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5931	6810	5931	6810	0.00
28/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2971	2485	2971	2485	0.00
28/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6412	7326	6412	7326	0.00
28/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2677	2227	2677	2227	0.00
28/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7585	8248	7585	8248	0.00
28/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3846	3463	3846	3463	0.00
28/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7422	8077	7422	8077	0.00
28/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3955	3564	3955	3564	0.00
28/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7433	8416	7433	8416	0.00
28/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2152	1771	2152	1771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	933	1372	933	1372	0.00
28/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5726	4638	5726	4638	0.00
28/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	420	674	420	674	0.00
28/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7744	6470	7744	6470	0.00
28/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	155	277	155	277	0.00
28/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10019	8614	10019	8614	0.00
28/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	57	110	57	110	0.00
28/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12470	10997	12470	10997	0.00
28/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	18	39	18	39	0.00
28/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14990	13484	14990	13484	0.00
28/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	5	12	5	12	0.00
28/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17546	16026	17546	16026	0.00
28/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	1	3	1	3	0.00
28/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20120	18596	20120	18596	0.00
28/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
28/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27912	26386	27912	26386	0.00
28/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25305	23778	25305	23778	0.00
28/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	1	0	1	0.00
28/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22707	21181	22707	21181	0.00
28/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8257	8950	8257	8950	0.00
28/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3433	3080	3433	3080	0.00
28/11/2006	R201 On 01-February-07			Bond Future	7.9500	7.8630	105.7166	106.2468	0.00
28/11/2006	R201 On 03-May-07			Bond Future	7.9000	7.8090	108.1113	108.6307	0.00
28/11/2006	R201 On 02-August-07			Bond Future	7.8500	7.7640	106.0733	106.5641	0.00
28/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8088	10280	8088	10280	0.00
28/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	20171	17060	20171	17060	0.00
28/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43889	47839	43889	47839	0.00
28/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9598	8354	9598	8354	0.00
28/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	49775	53356	49775	53356	0.00
28/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13594	12266	13594	12266	0.00
28/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14978	18104	14978	18104	0.00
28/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12132	9957	12132	9957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24254	28185	24254	28185	0.00
28/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6748	5378	6748	5378	0.00
28/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35373	39894	35373	39894	0.00
28/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3468	2688	3468	2688	0.00
28/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42678	47446	42678	47446	0.00
28/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2258	1723	2258	1723	0.00
28/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	52189	56435	52189	56435	0.00
28/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6821	5874	6821	5874	0.00
28/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	57472	61295	57472	61295	0.00
28/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10477	9393	10477	9393	0.00
28/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	37767	42379	37767	42379	0.00
28/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3014	2323	3014	2323	0.00
28/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	40204	44897	40204	44897	0.00
28/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2612	2003	2612	2003	0.00
28/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47721	52615	47721	52615	0.00
28/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1674	1266	1674	1266	0.00
28/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	54350	58663	54350	58663	0.00
28/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6238	5357	6238	5357	0.00
28/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	59467	63347	59467	63347	0.00
28/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9793	8764	9793	8764	0.00
28/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	56543	60919	56543	60919	0.00
28/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5695	4877	5695	4877	0.00
28/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	61490	65424	61490	65424	0.00
28/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9144	8170	9144	8170	0.00
28/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	60740	65836	60740	65836	0.00
28/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	803	597	803	597	0.00
28/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	65585	70183	65585	70183	0.00
28/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3891	3295	3891	3295	0.00
28/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3920	5256	3920	5256	0.00
28/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	31203	27237	31203	27237	0.00
28/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1642	2339	1642	2339	0.00
28/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	44404	39799	44404	39799	0.00
28/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	587	894	587	894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	59112	54117	59112	54117	0.00
28/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	177	290	177	290	0.00
28/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	74755	69566	74755	69566	0.00
28/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73956	79158	73956	79158	0.00
28/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	374	275	374	275	0.00
28/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	69821	73955	69821	73955	0.00
28/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6880	6106	6880	6106	0.00
28/11/2006	R203 On 01-February-07			Bond Future	7.8400	7.7520	106.1844	106.8248	0.00
28/11/2006	R203 On 03-May-07			Bond Future	7.7900	7.7040	104.4083	105.0414	0.00
28/11/2006	R203 On 02-August-07			Bond Future	7.7500	7.6620	106.7114	107.3224	0.00
28/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	9642	12711	9642	12711	0.00
28/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16193	12857	16193	12857	0.00
28/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	52731	58279	52731	58279	0.00
28/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3588	2804	3588	2804	0.00
28/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	58089	63154	58089	63154	0.00
28/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6607	5562	6607	5562	0.00
28/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19129	23597	19129	23597	0.00
28/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7617	5681	7617	5681	0.00
28/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	32094	37608	32094	37608	0.00
28/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2932	2041	2932	2041	0.00
28/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	47313	53399	47313	53399	0.00
28/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	903	585	903	585	0.00
28/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	53726	59935	53726	59935	0.00
28/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	528	332	528	332	0.00
28/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	50506	56659	50506	56659	0.00
28/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	694	443	694	443	0.00
28/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	64424	70289	64424	70289	0.00
28/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1960	1493	1960	1493	0.00
28/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	63484	69802	63484	69802	0.00
28/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	219	132	219	132	0.00
28/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	68912	74288	68912	74288	0.00
28/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4307	3573	4307	3573	0.00
28/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	67426	73352	67426	73352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1669	1263	1669	1263	0.00
28/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	71699	77141	71699	77141	0.00
28/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3849	3181	3849	3181	0.00
28/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	70451	76432	70451	76432	0.00
28/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1416	1064	1416	1064	0.00
28/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	74513	80017	74513	80017	0.00
28/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3433	2826	3433	2826	0.00
28/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	56967	63220	56967	63220	0.00
28/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	398	246	398	246	0.00
28/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	79780	86166	79780	86166	0.00
28/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	41	23	41	23	0.00
28/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3961	5663	3961	5663	0.00
28/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	28999	24296	28999	24296	0.00
28/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1283	2017	1283	2017	0.00
28/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	45243	39572	45243	39572	0.00
28/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	8	18	8	18	0.00
28/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	103460	97065	103460	97065	0.00
28/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	59	117	59	117	0.00
28/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	83214	76867	83214	76867	0.00
28/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	319	558	319	558	0.00
28/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	63647	57481	63647	57481	0.00
28/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	82707	88850	82707	88850	0.00
28/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	705	516	705	516	0.00
28/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	85984	91693	85984	91693	0.00
28/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2124	1723	2124	1723	0.00
28/11/2006	R204 On 01-February-07			Bond Future	7.8200	7.7380	102.3864	103.0295	0.00
28/11/2006	R204 On 03-May-07			Bond Future	7.7800	7.6940	104.7049	105.3422	0.00
28/11/2006	R204 On 02-August-07			Bond Future	7.7400	7.6570	102.9708	103.5865	0.00
28/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	14552	17817	14552	17817	0.00
28/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20050	16884	20050	16884	0.00
28/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	63445	68539	63445	68539	0.00
28/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10107	8829	10107	8829	0.00
28/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	70676	75380	70676	75380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15086	13633	15086	13633	0.00
28/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25151	29502	25151	29502	0.00
28/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11467	9388	11467	9388	0.00
28/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	38455	43653	38455	43653	0.00
28/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6069	4837	6069	4837	0.00
28/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	53601	59368	53601	59368	0.00
28/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2982	2318	2982	2318	0.00
28/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	60006	65928	60006	65928	0.00
28/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2220	1712	2220	1712	0.00
28/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	56787	62636	56787	62636	0.00
28/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2576	1994	2576	1994	0.00
28/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	69805	75901	69805	75901	0.00
28/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1405	1071	1405	1071	0.00
28/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	74488	79906	74488	79906	0.00
28/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7061	6105	7061	6105	0.00
28/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	80974	85961	80974	85961	0.00
28/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11468	10297	11468	10297	0.00
28/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	77336	82825	77336	82825	0.00
28/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6429	5545	6429	5545	0.00
28/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	83625	88677	83625	88677	0.00
28/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10681	9576	10681	9576	0.00
28/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	80214	85770	80214	85770	0.00
28/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5845	5028	5845	5028	0.00
28/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	86304	91418	86304	91418	0.00
28/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9939	8896	9939	8896	0.00
28/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	63251	69239	63251	69239	0.00
28/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1910	1467	1910	1467	0.00
28/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	86401	92667	86401	92667	0.00
28/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	662	499	662	499	0.00
28/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7570	9713	7570	9713	0.00
28/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	32743	28456	32743	28456	0.00
28/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3419	4630	3419	4630	0.00
28/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	48778	43558	48778	43558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1320	1900	1320	1900	0.00
28/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	67388	61537	67388	61537	0.00
28/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	117	193	117	193	0.00
28/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	109234	102880	109234	102880	0.00
28/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	430	662	430	662	0.00
28/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	87745	81546	87745	81546	0.00
28/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	91976	97765	91976	97765	0.00
28/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3929	3345	3929	3345	0.00
28/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	97259	102599	97259	102599	0.00
28/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7378	6560	7378	6560	0.00
28/11/2006	R206 On 01-February-07			Bond Future	7.9800	7.8950	97.9071	98.3683	0.00
28/11/2006	R206 On 03-May-07			Bond Future	7.9300	7.8410	100.1200	100.5754	0.00
28/11/2006	R206 On 02-August-07			Bond Future	7.8800	7.7960	98.5608	98.9847	0.00
28/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9980	12619	9980	12619	0.00
28/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	9153	7180	9153	7180	0.00
28/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10637	12658	10637	12658	0.00
28/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	19823	17290	19823	17290	0.00
28/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15077	17109	15077	17109	0.00
28/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	21593	19386	21593	19386	0.00
28/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	16488	19126	16488	19126	0.00
28/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	13014	11098	13014	11098	0.00
28/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4734	6400	4734	6400	0.00
28/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	16919	13973	16919	13973	0.00
28/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	17826	21347	17826	21347	0.00
28/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	4200	3108	4200	3108	0.00
28/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	23923	27137	23923	27137	0.00
28/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7990	6649	7990	6649	0.00
28/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21074	23561	21074	23561	0.00
28/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	15293	13541	15293	13541	0.00
28/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	28271	31186	28271	31186	0.00
28/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	10383	9058	10383	9058	0.00
28/11/2006	R207 On 01-February-07			Bond Future	7.7500	7.6620	96.3937	97.0887	0.00
28/11/2006	R207 On 03-May-07			Bond Future	7.7100	7.6210	98.5733	99.2637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R207 On 02-August-07			Bond Future	7.6700	7.5850	97.1017	97.7789	0.00
28/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13878	17782	13878	17782	0.00
28/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	13878	10832	13878	10832	0.00
28/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	62804	68942	62804	68942	0.00
28/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3610	2844	3610	2844	0.00
28/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	67702	73452	67702	73452	0.00
28/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6297	5275	6297	5275	0.00
28/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	25548	30850	25548	30850	0.00
28/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6167	4520	6167	4520	0.00
28/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	40478	46721	40478	46721	0.00
28/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2241	1535	2241	1535	0.00
28/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	53807	60456	53807	60456	0.00
28/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	852	551	852	551	0.00
28/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	60692	67457	60692	67457	0.00
28/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	497	313	497	313	0.00
28/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	57239	63952	57239	63952	0.00
28/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	654	417	654	417	0.00
28/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	67636	74477	67636	74477	0.00
28/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	279	171	279	171	0.00
28/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	75394	81834	75394	81834	0.00
28/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2015	1551	2015	1551	0.00
28/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	79522	85582	79522	85582	0.00
28/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4075	3364	4075	3364	0.00
28/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	74591	81479	74591	81479	0.00
28/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	151	90	151	90	0.00
28/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	78606	85104	78606	85104	0.00
28/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1727	1321	1727	1321	0.00
28/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	82547	88673	82547	88673	0.00
28/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3636	2990	3636	2990	0.00
28/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	81834	88385	81834	88385	0.00
28/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1475	1122	1475	1122	0.00
28/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	85594	91781	85594	91781	0.00
28/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3237	2652	3237	2652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	64160	70967	64160	70967	0.00
28/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	374	232	374	232	0.00
28/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6254	8627	6254	8627	0.00
28/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	26175	21598	26175	21598	0.00
28/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2260	3403	2260	3403	0.00
28/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	42660	36853	42660	36853	0.00
28/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	636	1059	636	1059	0.00
28/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	62091	55563	62091	55563	0.00
28/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	136	253	136	253	0.00
28/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	83238	76405	83238	76405	0.00
28/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	91844	98782	91844	98782	0.00
28/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	27	15	27	15	0.00
28/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	22	45	22	45	0.00
28/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	105383	98457	105383	98457	0.00
28/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	94856	101565	94856	101565	0.00
28/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	758	563	758	563	0.00
28/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	97954	104341	97954	104341	0.00
28/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1992	1607	1992	1607	0.00
28/11/2006	TRT1 On 01-February-07			Index Future	246.2300	247.1190	246.2270	247.1190	500.00
28/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	36358	42969	36358	42969	0.00
28/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	10088	7779	10088	7779	0.00
29/11/2006	CRD1 On 01-February-07			Index Future	107.0000	106.7740	106.9980	106.7740	10.00
29/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14762	13352	14762	13352	0.00
29/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4782	5612	4782	5612	0.00
29/11/2006	GOVI On 01-February-07			jGovi	249.2700	249.1790	249.2660	249.1790	71.00
29/11/2006	GOVI On 03-May-07			jGovi	254.7100	254.6230	254.7070	254.6230	118.00
29/11/2006	GOVI On 02-August-07			jGovi	260.1400	260.0540	260.1420	260.0540	0.00
29/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	192660	191790	192660	191790	0.00
29/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
29/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	197083	196244	197083	196244	0.00
29/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	13	14	13	14	0.00
29/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	196602	195731	196602	195731	0.00
29/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	182	191	182	191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	ILBI On 01-February-07			Index Future	272.5700	272.5710	272.5710	272.5710	0.00
29/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	78034	78105	78034	78105	0.00
29/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	2324	2395	2324	2395	0.00
29/11/2006	J153 On 31-August-10			jSwap	8.7100	8.7180	0.0409	0.0412	0.00
29/11/2006	J157 On 15-September-15			jSwap	8.4000	8.3970	0.0538	0.0537	0.00
29/11/2006	J186 On 21-December-26			jSwap	7.8400	7.8140	0.0348	0.0323	0.00
29/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9660	0.0208	0.0205	0.00
29/11/2006	J201 On 22-December-14			jSwap	8.3900	8.3940	0.0550	0.0551	0.00
29/11/2006	J203 On 15-September-17			jSwap	8.2800	8.2870	0.0562	0.0566	0.00
29/11/2006	J204 On 21-December-18			jSwap	8.1900	8.1890	0.0548	0.0546	0.00
29/11/2006	J207 On 15-January-20			jSwap	8.1500	8.1390	0.0120	0.0114	0.00
29/11/2006	JBAR On 21-December-05			jBar	8.8900	8.8710	0.0000	0.0000	0.00
29/11/2006	JFRA On 01-February-07			jFra	9.0400	9.0020	0.0220	0.0219	0.00
29/11/2006	JFRA On 07-February-08			jFra	8.8800	8.8720	0.0217	0.0216	0.00
29/11/2006	JFRA On 03-May-07			jFra	9.1300	9.1030	0.0223	0.0222	0.00
29/11/2006	JFRA On 02-August-07			jFra	9.0600	9.0440	0.0221	0.0221	0.00
29/11/2006	JFRA On 01-November-07			jFra	9.0200	8.9930	0.0236	0.0236	0.00
29/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3756	3667	3756	3667	0.00
29/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	3	4	3	4	0.00
29/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23462	23476	23462	23476	0.00
29/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	20094	20129	20094	20129	0.00
29/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4028	3962	4028	3962	0.00
29/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	49	54	49	54	0.00
29/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3964	3922	3964	3922	0.00
29/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	151	157	151	157	0.00
29/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4244	4196	4244	4196	0.00
29/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	272	282	272	282	0.00
29/11/2006	JN02 On 01-February-07			jNote	8.8800	8.8650	0.1620	0.1617	0.00
29/11/2006	JN02 On 03-May-07			jNote	8.8100	8.7960	0.1607	0.1605	0.00
29/11/2006	JN02 On 02-August-07			jNote	8.7100	8.7080	0.1591	0.1590	0.00
29/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7345	7253	7345	7253	0.00
29/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	9462	9717	9462	9717	0.00
29/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9412	9366	9412	9366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	17478	17652	17478	17652	0.00
29/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11999	12009	11999	12009	0.00
29/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21844	21911	21844	21911	0.00
29/11/2006	JN05 On 01-February-07			jNote	8.5000	8.5150	0.3422	0.3427	0.00
29/11/2006	JN05 On 03-May-07			jNote	8.4500	8.4650	0.3405	0.3412	0.00
29/11/2006	JN05 On 02-August-07			jNote	8.3900	8.4070	0.3387	0.3394	0.00
29/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	744	817	744	817	0.00
29/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	30938	30405	30938	30405	0.00
29/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2870	3022	2870	3022	0.00
29/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	35284	34664	35284	34664	0.00
29/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4719	4906	4719	4906	0.00
29/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	39575	38944	39575	38944	0.00
29/11/2006	JN10 On 01-February-07			jNote	8.2200	8.2260	0.5526	0.5529	0.00
29/11/2006	JN10 On 03-May-07			jNote	8.1700	8.1800	0.5506	0.5509	0.00
29/11/2006	JN10 On 02-August-07			jNote	8.1200	8.1290	0.5486	0.5487	0.00
29/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	51	58	51	58	0.00
29/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	52633	52079	52633	52079	0.00
29/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	664	702	664	702	0.00
29/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	56458	55926	56458	55926	0.00
29/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1531	1589	1531	1589	0.00
29/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	60908	60387	60908	60387	0.00
29/11/2006	JROD On 31-January-07			jRod	8.5300	8.5220	0.0015	0.0015	0.00
29/11/2006	JROD On 28-February-07			jRod	8.3800	8.3740	0.0021	0.0020	0.00
29/11/2006	JROD On 30-March-07			jRod	8.6600	8.6430	0.0034	0.0033	0.00
29/11/2006	JROD On 30-April-07			jRod	8.9000	8.8800	0.0045	0.0044	0.00
29/11/2006	JROD On 31-May-07			jRod	8.6800	8.6630	0.0051	0.0050	0.00
29/11/2006	JROD On 30-November-06			jRod	7.8800	7.8790	0.0000	0.0001	0.00
29/11/2006	JROD On 29-December-06			jRod	8.1300	8.1350	0.0005	0.0005	0.00
29/11/2006	OTH1 On 01-February-07			Index Future	245.7900	245.7210	245.7900	245.7210	15.00
29/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	33360	33045	33360	33045	0.00
29/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11260	11635	11260	11635	0.00
29/11/2006	R153 On 01-February-07			Bond Future	8.1700	8.1850	120.3789	120.3127	67.00
29/11/2006	R153 On 03-May-07			Bond Future	8.1100	8.1300	116.3669	116.3049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R153 On 02-August-07			Bond Future	7.9300	7.9590	119.2008	119.1138	0.00
29/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9359	9054	9359	9054	0.00
29/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6548	6904	6548	6904	0.00
29/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	19413	19047	19413	19047	0.00
29/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7386	7641	7386	7641	0.00
29/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25610	25066	25610	25066	0.00
29/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9197	9523	9197	9523	0.00
29/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5247	5049	5247	5049	0.00
29/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10730	11195	10730	11195	0.00
29/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25785	25350	25785	25350	0.00
29/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4617	4803	4617	4803	0.00
29/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13599	13207	13599	13207	0.00
29/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4205	4476	4205	4476	0.00
29/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21170	20670	21170	20670	0.00
29/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1994	2156	1994	2156	0.00
29/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15981	15550	15981	15550	0.00
29/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3315	3546	3315	3546	0.00
29/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14771	14360	14771	14360	0.00
29/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3740	3991	3740	3991	0.00
29/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	23565	23152	23565	23152	0.00
29/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5434	5641	5434	5641	0.00
29/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	29456	28866	29456	28866	0.00
29/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7365	7645	7365	7645	0.00
29/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28265	27701	28265	27701	0.00
29/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1019	1117	1019	1117	0.00
29/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24664	24240	24664	24240	0.00
29/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5013	5209	5013	5209	0.00
29/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	30458	29857	30458	29857	0.00
29/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6954	7223	6954	7223	0.00
29/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	31475	30864	31475	30864	0.00
29/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6560	6818	6560	6818	0.00
29/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2509	2402	2509	2402	0.00
29/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	16364	16919	16364	16919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1089	1040	1089	1040	0.00
29/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	23393	24007	23393	24007	0.00
29/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	407	388	407	388	0.00
29/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31238	31882	31238	31882	0.00
29/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	129	124	129	124	0.00
29/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39567	40224	39567	40224	0.00
29/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	8	8	8	8	0.00
29/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	56898	57560	56898	57560	0.00
29/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	35	33	35	33	0.00
29/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48158	48819	48158	48819	0.00
29/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35753	35148	35753	35148	0.00
29/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	509	566	509	566	0.00
29/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30480	30005	30480	30005	0.00
29/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3269	3415	3269	3415	0.00
29/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35690	35037	35690	35037	0.00
29/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5152	5369	5152	5369	0.00
29/11/2006	R157 On 01-February-07			Bond Future	7.9500	7.9700	139.4596	139.3100	0.00
29/11/2006	R157 On 03-May-07			Bond Future	7.9200	7.9350	135.6209	135.4746	504.00
29/11/2006	R157 On 02-August-07			Bond Future	7.8200	7.8500	138.9221	138.7140	0.00
29/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19241	18577	19241	18577	0.00
29/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	15505	16337	15505	16337	0.00
29/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	53762	52770	53762	52770	0.00
29/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11838	12309	11838	12309	0.00
29/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	64687	63277	64687	63277	0.00
29/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17086	17756	17086	17756	0.00
29/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15350	14788	15350	14788	250.00
29/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	19100	20033	19100	20033	0.00
29/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	81067	79845	81067	79845	0.00
29/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4696	4937	4696	4937	0.00
29/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	30897	29984	30897	29984	0.00
29/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	8689	9272	8689	9272	0.00
29/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	39079	38034	39079	38034	150.00
29/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	5952	6403	5952	6403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	44903	43781	44903	43781	0.00
29/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4565	4939	4565	4939	0.00
29/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	47910	46753	47910	46753	0.00
29/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3986	4324	3986	4324	0.00
29/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	54074	52853	54074	52853	0.00
29/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3017	3293	3017	3293	0.00
29/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	64200	63106	64200	63106	0.00
29/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8348	8716	8348	8716	0.00
29/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	74416	72895	74416	72895	0.00
29/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13226	13785	13226	13785	0.00
29/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	113134	111670	113134	111670	0.00
29/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	211	243	211	243	150.00
29/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	50969	49779	50969	49779	0.00
29/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3472	3778	3472	3778	0.00
29/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	60400	59125	60400	59125	0.00
29/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2264	2486	2264	2486	0.00
29/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	66921	65803	66921	65803	0.00
29/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7617	7962	7617	7962	0.00
29/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	76934	75387	76934	75387	0.00
29/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12377	12910	12377	12910	0.00
29/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	69680	68540	69680	68540	0.00
29/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6939	7261	6939	7261	0.00
29/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	70900	69072	70900	69072	0.00
29/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2987	3240	2987	3240	0.00
29/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	76710	75340	76710	75340	0.00
29/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1105	1230	1105	1230	0.00
29/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10450	10033	10450	10033	0.00
29/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	25534	26614	25534	26614	0.00
29/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5122	4901	5122	4901	0.00
29/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	39382	40657	39382	40657	0.00
29/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2175	2077	2175	2077	0.00
29/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55975	57372	55975	57372	0.00
29/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	790	754	790	754	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	74500	75960	74500	75960	0.00
29/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	93280	91852	93280	91852	0.00
29/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	525	592	525	592	0.00
29/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	109839	108379	109839	108379	0.00
29/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	247	282	247	282	0.00
29/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	126236	124758	126236	124758	0.00
29/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	114	132	114	132	0.00
29/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	89973	88305	89973	88305	0.00
29/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8757	9170	8757	9170	0.00
29/11/2006	R186 On 01-February-07			Bond Future	7.5500	7.5660	131.4997	131.2503	2.00
29/11/2006	R186 On 03-May-07			Bond Future	7.5000	7.5250	134.4799	134.2183	0.00
29/11/2006	R186 On 02-August-07			Bond Future	7.4700	7.4880	132.1444	131.8708	0.00
29/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	22691	21725	22691	21725	0.00
29/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	28455	29984	28455	29984	0.00
29/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	101725	99749	101725	99749	0.00
29/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	13440	14080	13440	14080	0.00
29/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	112840	110841	112840	110841	0.00
29/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	20443	21178	20443	21178	0.00
29/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	40356	38917	40356	38917	0.00
29/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	15248	16304	15248	16304	0.00
29/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	62337	60491	62337	60491	0.00
29/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	7448	8096	7448	8096	0.00
29/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	81931	79844	81931	79844	0.00
29/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	3972	4379	3972	4379	0.00
29/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	92142	89965	92142	89965	0.00
29/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	2892	3210	2892	3210	0.00
29/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	119508	117373	119508	117373	0.00
29/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9097	9577	9097	9577	0.00
29/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	112911	110609	112911	110609	0.00
29/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1555	1747	1555	1747	0.00
29/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	129528	127385	129528	127385	0.00
29/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15144	15736	15144	15736	0.00
29/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	128653	126449	128653	126449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7409	7821	7409	7821	0.00
29/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	133799	131623	133799	131623	0.00
29/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	14013	14572	14013	14572	0.00
29/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	138104	135896	138104	135896	0.00
29/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	12954	13481	12954	13481	0.00
29/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138771	136369	138771	136369	0.00
29/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	643	737	643	737	0.00
29/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	147278	144957	147278	144957	0.00
29/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4817	5113	4817	5113	0.00
29/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	155601	153278	155601	153278	0.00
29/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9361	9773	9361	9773	0.00
29/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	86994	84859	86994	84859	0.00
29/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3370	3729	3370	3729	0.00
29/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	11173	10638	11173	10638	0.00
29/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	48949	50908	48949	50908	0.00
29/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4622	4381	4622	4381	0.00
29/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	75597	77850	75597	77850	0.00
29/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1569	1484	1569	1484	0.00
29/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	106984	109393	106984	109393	0.00
29/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	428	405	428	405	0.00
29/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	141577	144048	141577	144048	0.00
29/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	164243	161792	164243	161792	0.00
29/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	267	311	267	311	0.00
29/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	124064	121893	124064	121893	0.00
29/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8217	8662	8217	8662	0.00
29/11/2006	R194 On 01-February-07			Bond Future	8.7200	8.7260	105.6514	105.6454	0.00
29/11/2006	R194 On 03-May-07			Bond Future	8.5500	8.5690	102.9634	102.9510	0.00
29/11/2006	R194 On 02-August-07			Bond Future	8.3400	8.3640	105.2367	105.2214	0.00
29/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2976	2967	2976	2967	0.00
29/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2676	2727	2676	2727	0.00
29/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	5089	5034	5089	5034	0.00
29/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3557	3626	3557	3626	0.00
29/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6713	6637	6713	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
29/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4452	4530	4452	4530	0.00
29/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1774	1772	1774	1772	0.00
29/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3985	4043	3985	4043	0.00
29/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	2452	2446	2452	2446	0.00
29/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3155	3209	3155	3209	0.00
29/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2707	2700	2707	2700	0.00
29/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2908	2961	2908	2961	0.00
29/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	6234	6169	6234	6169	0.00
29/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2762	2822	2762	2822	0.00
29/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7342	7261	7342	7261	0.00
29/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3993	4065	3993	4065	0.00
29/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5995	5931	5995	5931	0.00
29/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2910	2971	2910	2971	0.00
29/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6479	6412	6479	6412	0.00
29/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2619	2677	2619	2677	0.00
29/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7668	7585	7668	7585	0.00
29/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3776	3846	3776	3846	0.00
29/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7504	7422	7504	7422	0.00
29/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3883	3955	3883	3955	0.00
29/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7507	7433	7507	7433	0.00
29/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2102	2152	2102	2152	0.00
29/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	932	933	932	933	0.00
29/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5664	5726	5664	5726	0.00
29/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	417	420	417	420	0.00
29/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7681	7744	7681	7744	0.00
29/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	153	155	153	155	0.00
29/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9957	10019	9957	10019	0.00
29/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	55	57	55	57	0.00
29/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12408	12470	12408	12470	0.00
29/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	17	18	17	18	0.00
29/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14930	14990	14930	14990	0.00
29/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	5	5	5	5	0.00
29/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17486	17546	17486	17546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
29/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20060	20120	20060	20120	0.00
29/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
29/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27852	27912	27852	27912	0.00
29/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
29/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25245	25305	25245	25305	0.00
29/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22647	22707	22647	22707	0.00
29/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8345	8257	8345	8257	0.00
29/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3367	3433	3367	3433	0.00
29/11/2006	R201 On 01-February-07			Bond Future	7.9300	7.9520	105.8414	105.7166	0.00
29/11/2006	R201 On 03-May-07			Bond Future	7.8800	7.8980	108.2394	108.1113	0.00
29/11/2006	R201 On 02-August-07			Bond Future	7.8300	7.8500	106.2100	106.0733	0.00
29/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15557	14978	15557	14978	0.00
29/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11464	12132	11464	12132	0.00
29/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	44775	43889	44775	43889	0.00
29/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9203	9598	9203	9598	0.00
29/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	50698	49775	50698	49775	0.00
29/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13150	13594	13150	13594	0.00
29/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8454	8088	8454	8088	0.00
29/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19289	20171	19289	20171	0.00
29/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	25043	24254	25043	24254	0.00
29/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6289	6748	6289	6748	0.00
29/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	36336	35373	36336	35373	0.00
29/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3184	3468	3184	3468	0.00
29/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	43721	42678	43721	42678	0.00
29/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2052	2258	2052	2258	0.00
29/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	53160	52189	53160	52189	0.00
29/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6512	6821	6512	6821	0.00
29/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	58470	57472	58470	57472	0.00
29/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10109	10477	10109	10477	0.00
29/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38759	37767	38759	37767	0.00
29/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2758	3014	2758	3014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	41222	40204	41222	40204	0.00
29/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2382	2612	2382	2612	0.00
29/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	48807	47721	48807	47721	0.00
29/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1512	1674	1512	1674	0.00
29/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	55341	54350	55341	54350	0.00
29/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5948	6238	5948	6238	0.00
29/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	60483	59467	60483	59467	0.00
29/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9442	9793	9442	9793	0.00
29/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	57553	56543	57553	56543	0.00
29/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5424	5695	5424	5695	0.00
29/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	62523	61490	62523	61490	0.00
29/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8810	9144	8810	9144	0.00
29/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	61899	60740	61899	60740	0.00
29/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	714	803	714	803	0.00
29/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	66663	65585	66663	65585	0.00
29/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3688	3891	3688	3891	0.00
29/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4116	3920	4116	3920	0.00
29/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30151	31203	30151	31203	0.00
29/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1729	1642	1729	1642	0.00
29/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	43244	44404	43244	44404	0.00
29/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	619	587	619	587	0.00
29/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	57896	59112	57896	59112	0.00
29/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	186	177	186	177	0.00
29/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	73516	74755	73516	74755	0.00
29/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	75157	73956	75157	73956	0.00
29/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	328	374	328	374	0.00
29/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	70918	69821	70918	69821	0.00
29/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6610	6880	6610	6880	0.00
29/11/2006	R203 On 01-February-07			Bond Future	7.8200	7.8400	106.3295	106.1844	0.00
29/11/2006	R203 On 03-May-07			Bond Future	7.7700	7.7920	104.5661	104.4083	0.00
29/11/2006	R203 On 02-August-07			Bond Future	7.7300	7.7480	106.8743	106.7114	0.00
29/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10174	9642	10174	9642	0.00
29/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15274	16193	15274	16193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	54056	52731	54056	52731	0.00
29/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3335	3588	3335	3588	0.00
29/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	59383	58089	59383	58089	0.00
29/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6272	6607	6272	6607	0.00
29/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19993	19129	19993	19129	0.00
29/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7030	7617	7030	7617	0.00
29/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	33246	32094	33246	32094	0.00
29/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2633	2932	2633	2932	0.00
29/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	48645	47313	48645	47313	0.00
29/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	785	903	785	903	0.00
29/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	55101	53726	55101	53726	0.00
29/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	452	528	452	528	0.00
29/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	51861	50506	51861	50506	0.00
29/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	598	694	598	694	0.00
29/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	65846	64424	65846	64424	0.00
29/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1804	1960	1804	1960	0.00
29/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	64899	63484	64899	63484	0.00
29/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	183	219	183	219	0.00
29/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	70300	68912	70300	68912	0.00
29/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4066	4307	4066	4307	0.00
29/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	68868	67426	68868	67426	0.00
29/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1532	1669	1532	1669	0.00
29/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	73108	71699	73108	71699	0.00
29/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3629	3849	3629	3849	0.00
29/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	71910	70451	71910	70451	0.00
29/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1296	1416	1296	1416	0.00
29/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	75941	74513	75941	74513	0.00
29/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3232	3433	3232	3433	0.00
29/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	58358	56967	58358	56967	0.00
29/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	338	398	338	398	0.00
29/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	81222	79780	81222	79780	0.00
29/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	33	41	33	41	0.00
29/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4217	3961	4217	3961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	27804	28999	27804	28999	0.00
29/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1376	1283	1376	1283	0.00
29/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	43885	45243	43885	45243	0.00
29/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	9	8	9	8	0.00
29/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	102010	103460	102010	103460	0.00
29/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	64	59	64	59	0.00
29/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	81768	83214	81768	83214	0.00
29/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	343	319	343	319	0.00
29/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	62221	63647	62221	63647	0.00
29/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	84218	82707	84218	82707	0.00
29/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	638	705	638	705	0.00
29/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	87478	85984	87478	85984	0.00
29/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1988	2124	1988	2124	0.00
29/11/2006	R204 On 01-February-07			Bond Future	7.8000	7.8210	102.5409	102.3864	0.00
29/11/2006	R204 On 03-May-07			Bond Future	7.7600	7.7770	104.8733	104.7049	0.00
29/11/2006	R204 On 02-August-07			Bond Future	7.7200	7.7380	103.1451	102.9708	0.00
29/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15138	14552	15138	14552	0.00
29/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	19091	20050	19091	20050	0.00
29/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	64687	63445	64687	63445	0.00
29/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	9665	10107	9665	10107	0.00
29/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	71918	70676	71918	70676	0.00
29/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	14585	15086	14585	15086	0.00
29/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	26009	25151	26009	25151	0.00
29/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10780	11467	10780	11467	0.00
29/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	39554	38455	39554	38455	0.00
29/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	5624	6069	5624	6069	0.00
29/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	54884	53601	54884	53601	0.00
29/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2720	2982	2720	2982	0.00
29/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	61343	60006	61343	60006	0.00
29/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2013	2220	2013	2220	0.00
29/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	58098	56787	58098	56787	0.00
29/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2342	2576	2342	2576	0.00
29/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	71206	69805	71206	69805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1262	1405	1262	1405	0.00
29/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	75832	74488	75832	74488	0.00
29/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6721	7061	6721	7061	0.00
29/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	82307	80974	82307	80974	0.00
29/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11057	11468	11057	11468	0.00
29/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	78703	77336	78703	77336	0.00
29/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6112	6429	6112	6429	0.00
29/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	84979	83625	84979	83625	0.00
29/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10291	10681	10291	10681	0.00
29/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	81603	80214	81603	80214	0.00
29/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5550	5845	5550	5845	0.00
29/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	87677	86304	87677	86304	0.00
29/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9570	9939	9570	9939	0.00
29/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	64612	63251	64612	63251	0.00
29/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1726	1910	1726	1910	0.00
29/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	87869	86401	87869	86401	0.00
29/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	586	662	586	662	0.00
29/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7909	7570	7909	7570	0.00
29/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	31538	32743	31538	32743	0.00
29/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3584	3419	3584	3419	0.00
29/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	47398	48778	47398	48778	0.00
29/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1386	1320	1386	1320	0.00
29/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	65909	67388	65909	67388	0.00
29/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	122	117	122	117	0.00
29/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	107695	109234	107695	109234	0.00
29/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	451	430	451	430	0.00
29/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	86222	87745	86222	87745	0.00
29/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	93443	91976	93443	91976	0.00
29/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3712	3929	3712	3929	0.00
29/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	98708	97259	98708	97259	0.00
29/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7083	7378	7083	7378	0.00
29/11/2006	R206 On 01-February-07			Bond Future	7.9600	7.9840	98.0364	97.9071	0.00
29/11/2006	R206 On 03-May-07			Bond Future	7.9000	7.9310	100.2614	100.1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R206 On 02-August-07			Bond Future	7.8500	7.8820	98.7035	98.5608	0.00
29/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	10590	9980	10590	9980	0.00
29/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	8471	9153	8471	9153	0.00
29/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	17222	16488	17222	16488	0.00
29/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	12334	13014	12334	13014	0.00
29/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21845	21074	21845	21074	0.00
29/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14638	15293	14638	15293	0.00
29/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	11180	10637	11180	10637	0.00
29/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18952	19823	18952	19823	0.00
29/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15694	15077	15694	15077	0.00
29/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20784	21593	20784	21593	0.00
29/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	5081	4734	5081	4734	0.00
29/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15974	16919	15974	16919	0.00
29/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	18709	17826	18709	17826	0.00
29/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3790	4200	3790	4200	0.00
29/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	24846	23923	24846	23923	0.00
29/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7498	7990	7498	7990	0.00
29/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	29192	28271	29192	28271	0.00
29/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9877	10383	9877	10383	0.00
29/11/2006	R207 On 01-February-07			Bond Future	7.7300	7.7500	96.5905	96.3937	0.00
29/11/2006	R207 On 03-May-07			Bond Future	7.6800	7.7090	98.7845	98.5733	0.00
29/11/2006	R207 On 02-August-07			Bond Future	7.6400	7.6720	97.3189	97.1017	0.00
29/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	14791	13878	14791	13878	0.00
29/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	12823	13878	12823	13878	0.00
29/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	64618	62804	64618	62804	0.00
29/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3313	3610	3313	3610	0.00
29/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	69485	67702	69485	67702	0.00
29/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5908	6297	5908	6297	0.00
29/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	26894	25548	26894	25548	0.00
29/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	5546	6167	5546	6167	0.00
29/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	42154	40478	42154	40478	0.00
29/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1950	2241	1950	2241	0.00
29/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	55642	53807	55642	53807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	719	852	719	852	0.00
29/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	62575	60692	62575	60692	0.00
29/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	413	497	413	497	0.00
29/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	59100	57239	59100	57239	0.00
29/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	547	654	547	654	0.00
29/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	69552	67636	69552	67636	0.00
29/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	228	279	228	279	0.00
29/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	77320	75394	77320	75394	0.00
29/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1829	2015	1829	2015	0.00
29/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	81418	79522	81418	79522	0.00
29/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3799	4075	3799	4075	0.00
29/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	76528	74591	76528	74591	0.00
29/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	121	151	121	151	0.00
29/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	80553	78606	80553	78606	0.00
29/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1563	1727	1563	1727	0.00
29/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	84468	82547	84468	82547	0.00
29/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3384	3636	3384	3636	0.00
29/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	83802	81834	83802	81834	0.00
29/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1332	1475	1332	1475	0.00
29/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	87538	85594	87538	85594	0.00
29/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3008	3237	3008	3237	0.00
29/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	66061	64160	66061	64160	0.00
29/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	308	374	308	374	0.00
29/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6752	6254	6752	6254	0.00
29/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	24706	26175	24706	26175	0.00
29/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2470	2260	2470	2260	0.00
29/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	40903	42660	40903	42660	0.00
29/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	703	636	703	636	0.00
29/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	60189	62091	60189	62091	0.00
29/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	151	136	151	136	0.00
29/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	81286	83238	81286	83238	0.00
29/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	93805	91844	93805	91844	0.00
29/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	21	27	21	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	24	22	24	22	0.00
29/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	103418	105383	103418	105383	0.00
29/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	96886	94856	96886	94856	0.00
29/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	677	758	677	758	0.00
29/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	99973	97954	99973	97954	0.00
29/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1838	1992	1838	1992	0.00
29/11/2006	TRT1 On 01-February-07			Index Future	246.3200	246.2270	246.3160	246.2270	500.00
29/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	36844	36358	36844	36358	0.00
29/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	9684	10088	9684	10088	0.00
30/11/2006	CRD1 On 01-February-07			Index Future	106.5800	106.9980	106.5800	106.9980	10.00
30/11/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12010	14762	12010	14762	0.00
30/11/2006	CRD1 On 01-February-07	106.00	Put	Index Future	6210	4782	6210	4782	0.00
30/11/2006	GOVI On 01-February-07			jGovi	248.2800	249.2660	248.2750	249.2660	71.00
30/11/2006	GOVI On 03-May-07			jGovi	253.6900	254.7070	253.6930	254.7070	118.00
30/11/2006	GOVI On 02-August-07			jGovi	259.1100	260.1420	259.1060	260.1420	0.00
30/11/2006	GOVI On 01-February-07	230.00	Call	jGovi	182750	192660	182750	192660	0.00
30/11/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
30/11/2006	GOVI On 03-May-07	235.00	Call	jGovi	186951	197083	186951	197083	0.00
30/11/2006	GOVI On 03-May-07	235.00	Put	jGovi	21	13	21	13	0.00
30/11/2006	GOVI On 02-August-07	240.50	Call	jGovi	186320	196602	186320	196602	0.00
30/11/2006	GOVI On 02-August-07	240.50	Put	jGovi	260	182	260	182	0.00
30/11/2006	ILBI On 01-February-07			Index Future	272.9400	272.5710	272.9360	272.5710	0.00
30/11/2006	ILBI On 01-February-07	265.00	Call	Index Future	81318	78034	81318	78034	0.00
30/11/2006	ILBI On 01-February-07	265.00	Put	Index Future	1958	2324	1958	2324	0.00
30/11/2006	J153 On 31-August-10			jSwap	8.8300	8.7100	0.0447	0.0409	0.00
30/11/2006	J157 On 15-September-15			jSwap	8.4600	8.3960	0.0498	0.0538	0.00
30/11/2006	J186 On 21-December-26			jSwap	7.8800	7.8380	0.0390	0.0348	0.00
30/11/2006	J194 On 28-February-08			jSwap	9.0700	8.9830	0.0220	0.0208	0.00
30/11/2006	J201 On 22-December-14			jSwap	8.4600	8.3920	0.0592	0.0550	0.00
30/11/2006	J203 On 15-September-17			jSwap	8.3500	8.2820	0.0605	0.0562	0.00
30/11/2006	J204 On 21-December-18			jSwap	8.2400	8.1910	0.0588	0.0548	0.00
30/11/2006	J207 On 15-January-20			jSwap	8.1900	8.1460	0.0159	0.0120	0.00
30/11/2006	JBAR On 21-December-05			jBar	8.9200	8.8930	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
30/11/2006	JFRA On 01-February-07			jFra	9.1800	9.0390	0.0224	0.0220	0.00
30/11/2006	JFRA On 07-February-08			jFra	8.9900	8.8800	0.0219	0.0217	0.00
30/11/2006	JFRA On 03-May-07			jFra	9.2400	9.1320	0.0225	0.0223	0.00
30/11/2006	JFRA On 02-August-07			jFra	9.1800	9.0640	0.0224	0.0221	0.00
30/11/2006	JFRA On 01-November-07			jFra	9.1700	9.0150	0.0240	0.0236	0.00
30/11/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4096	3756	4096	3756	0.00
30/11/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	2	3	2	3	0.00
30/11/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23571	23462	23571	23462	0.00
30/11/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19943	20094	19943	20094	0.00
30/11/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4268	4028	4268	4028	0.00
30/11/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	37	49	37	49	0.00
30/11/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4226	3964	4226	3964	0.00
30/11/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	122	151	122	151	0.00
30/11/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4594	4244	4594	4244	0.00
30/11/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	218	272	218	272	0.00
30/11/2006	JN02 On 01-February-07			jNote	9.0200	8.8840	0.1641	0.1620	0.00
30/11/2006	JN02 On 03-May-07			jNote	8.9400	8.8080	0.1628	0.1607	0.00
30/11/2006	JN02 On 02-August-07			jNote	8.8500	8.7110	0.1613	0.1591	0.00
30/11/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8422	7345	8422	7345	0.00
30/11/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8151	9462	8151	9462	0.00
30/11/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10347	9412	10347	9412	0.00
30/11/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16034	17478	16034	17478	0.00
30/11/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12972	11999	12972	11999	0.00
30/11/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20360	21844	20360	21844	0.00
30/11/2006	JN05 On 01-February-07			jNote	8.6300	8.5000	0.3462	0.3422	0.00
30/11/2006	JN05 On 03-May-07			jNote	8.5700	8.4460	0.3445	0.3405	0.00
30/11/2006	JN05 On 02-August-07			jNote	8.5100	8.3870	0.3426	0.3387	0.00
30/11/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1212	744	1212	744	0.00
30/11/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	26174	30938	26174	30938	0.00
30/11/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3758	2870	3758	2870	0.00
30/11/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31049	35284	31049	35284	0.00
30/11/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5773	4719	5773	4719	0.00
30/11/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	35567	39575	35567	39575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	JN10 On 01-February-07			jNote	8.2900	8.2180	0.5548	0.5526	0.00
30/11/2006	JN10 On 03-May-07			jNote	8.2400	8.1720	0.5527	0.5506	0.00
30/11/2006	JN10 On 02-August-07			jNote	8.1800	8.1210	0.5504	0.5486	0.00
30/11/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	91	51	91	51	0.00
30/11/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	47895	52633	47895	52633	0.00
30/11/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	891	664	891	664	0.00
30/11/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	52161	56458	52161	56458	0.00
30/11/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1878	1531	1878	1531	0.00
30/11/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	56980	60908	56980	60908	0.00
30/11/2006	JROD On 31-January-07			jRod	8.5300	8.5260	0.0015	0.0015	0.00
30/11/2006	JROD On 28-February-07			jRod	8.9200	8.3820	0.0024	0.0021	0.00
30/11/2006	JROD On 30-March-07			jRod	8.6700	8.6560	0.0035	0.0034	0.00
30/11/2006	JROD On 30-April-07			jRod	8.9200	8.8960	0.0046	0.0045	0.00
30/11/2006	JROD On 31-May-07			jRod	9.1200	8.6750	0.0056	0.0051	0.00
30/11/2006	JROD On 30-November-06			jRod	7.8800	7.8790	7.8790	0.0000	0.00
30/11/2006	JROD On 29-December-06			jRod	8.1300	8.1330	0.0005	0.0005	0.00
30/11/2006	OTH1 On 01-February-07			Index Future	244.8300	245.7900	244.8330	245.7900	15.00
30/11/2006	OTH1 On 01-February-07	243.58	Call	Index Future	27117	33360	27117	33360	0.00
30/11/2006	OTH1 On 01-February-07	243.58	Put	Index Future	14587	11260	14587	11260	0.00
30/11/2006	R153 On 01-February-07			Bond Future	8.3100	8.1650	119.9163	120.3789	26.00
30/11/2006	R153 On 03-May-07			Bond Future	8.2500	8.1100	115.9333	116.3669	0.00
30/11/2006	R153 On 02-August-07			Bond Future	8.0800	7.9290	118.7753	119.2008	0.00
30/11/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6923	9359	6923	9359	0.00
30/11/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8738	6548	8738	6548	0.00
30/11/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16648	19413	16648	19413	0.00
30/11/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8957	7386	8957	7386	0.00
30/11/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22835	25610	22835	25610	0.00
30/11/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10677	9197	10677	9197	0.00
30/11/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3594	5247	3594	5247	0.00
30/11/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13705	10730	13705	10730	0.00
30/11/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22571	25785	22571	25785	0.00
30/11/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5739	4617	5739	4617	0.00
30/11/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10575	13599	10575	13599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5808	4205	5808	4205	0.00
30/11/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17446	21170	17446	21170	0.00
30/11/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2896	1994	2896	1994	0.00
30/11/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12697	15981	12697	15981	0.00
30/11/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4657	3315	4657	3315	0.00
30/11/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11615	14771	11615	14771	0.00
30/11/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	5210	3740	5210	3740	0.00
30/11/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20493	23565	20493	23565	0.00
30/11/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6697	5434	6697	5434	0.00
30/11/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26465	29456	26465	29456	0.00
30/11/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8629	7365	8629	7365	0.00
30/11/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24155	28265	24155	28265	0.00
30/11/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1534	1019	1534	1019	0.00
30/11/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21520	24664	21520	24664	0.00
30/11/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6204	5013	6204	5013	0.00
30/11/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27415	30458	27415	30458	0.00
30/11/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8165	6954	8165	6954	0.00
30/11/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28381	31475	28381	31475	0.00
30/11/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7720	6560	7720	6560	0.00
30/11/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1562	2509	1562	2509	0.00
30/11/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	20044	16364	20044	16364	0.00
30/11/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	619	1089	619	1089	0.00
30/11/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27550	23393	27550	23393	0.00
30/11/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	209	407	209	407	0.00
30/11/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	35667	31238	35667	31238	0.00
30/11/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	60	129	60	129	0.00
30/11/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	44124	39567	44124	39567	0.00
30/11/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3	8	3	8	0.00
30/11/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	61520	56898	61520	56898	0.00
30/11/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	14	35	14	35	0.00
30/11/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	52765	48158	52765	48158	0.00
30/11/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31407	35753	31407	35753	0.00
30/11/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	790	509	790	509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27009	30480	27009	30480	0.00
30/11/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4134	3269	4134	3269	0.00
30/11/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32404	35690	32404	35690	0.00
30/11/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6121	5152	6121	5152	0.00
30/11/2006	R157 On 01-February-07			Bond Future	8.0200	7.9500	138.9369	139.4596	0.00
30/11/2006	R157 On 03-May-07			Bond Future	7.9900	7.9150	135.1098	135.6209	504.00
30/11/2006	R157 On 02-August-07			Bond Future	7.8800	7.8210	138.4850	138.9221	0.00
30/11/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12881	15350	12881	15350	250.00
30/11/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	21857	19100	21857	19100	0.00
30/11/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	49994	53762	49994	53762	0.00
30/11/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	13181	11838	13181	11838	0.00
30/11/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61543	64687	61543	64687	0.00
30/11/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	18313	17086	18313	17086	0.00
30/11/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16406	19241	16406	19241	0.00
30/11/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	17897	15505	17897	15505	0.00
30/11/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	76602	81067	76602	81067	0.00
30/11/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5343	4696	5343	4696	0.00
30/11/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27229	30897	27229	30897	0.00
30/11/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10248	8689	10248	8689	0.00
30/11/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	35004	39079	35004	39079	150.00
30/11/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	7103	5952	7103	5952	0.00
30/11/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	40601	44903	40601	44903	0.00
30/11/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5489	4565	5489	4565	0.00
30/11/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	43507	47910	43507	47910	0.00
30/11/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4809	3986	4809	3986	0.00
30/11/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	49496	54074	49496	54074	0.00
30/11/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3666	3017	3666	3017	0.00
30/11/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60115	64200	60115	64200	0.00
30/11/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9374	8348	9374	8348	0.00
30/11/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	71055	74416	71055	74416	0.00
30/11/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14237	13226	14237	13226	0.00
30/11/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	107962	113134	107962	113134	0.00
30/11/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	265	211	265	211	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
30/11/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	46474	50969	46474	50969	0.00
30/11/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	4204	3472	4204	3472	0.00
30/11/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	55678	60400	55678	60400	0.00
30/11/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2768	2264	2768	2264	0.00
30/11/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	62764	66921	62764	66921	0.00
30/11/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8572	7617	8572	7617	0.00
30/11/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	73523	76934	73523	76934	0.00
30/11/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13337	12377	13337	12377	0.00
30/11/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	65456	69680	65456	69680	0.00
30/11/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7826	6939	7826	6939	0.00
30/11/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	67006	70900	67006	70900	0.00
30/11/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3465	2987	3465	2987	0.00
30/11/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	71746	76710	71746	76710	0.00
30/11/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1366	1105	1366	1105	0.00
30/11/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8535	10450	8535	10450	0.00
30/11/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	28845	25534	28845	25534	0.00
30/11/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3999	5122	3999	5122	0.00
30/11/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	43486	39382	43486	39382	0.00
30/11/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1614	2175	1614	2175	0.00
30/11/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	60640	55975	60640	55975	0.00
30/11/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	554	790	554	790	0.00
30/11/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	79490	74500	79490	74500	0.00
30/11/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	88184	93280	88184	93280	0.00
30/11/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	654	525	654	525	0.00
30/11/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	104675	109839	104675	109839	0.00
30/11/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	309	247	309	247	0.00
30/11/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	121039	126236	121039	126236	0.00
30/11/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	143	114	143	114	0.00
30/11/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	86333	89973	86333	89973	0.00
30/11/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9488	8757	9488	8757	0.00
30/11/2006	R186 On 01-February-07			Bond Future	7.6100	7.5460	130.7412	131.4997	2.00
30/11/2006	R186 On 03-May-07			Bond Future	7.5600	7.5040	133.7346	134.4799	0.00
30/11/2006	R186 On 02-August-07			Bond Future	7.5200	7.4660	131.4251	132.1444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19083	22691	19083	22691	0.00
30/11/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	32433	28455	32433	28455	0.00
30/11/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	95730	101725	95730	101725	0.00
30/11/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	14898	13440	14898	13440	0.00
30/11/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	107292	112840	107292	112840	0.00
30/11/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	22086	20443	22086	20443	0.00
30/11/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	35320	40356	35320	40356	0.00
30/11/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	17798	15248	17798	15248	0.00
30/11/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	56195	62337	56195	62337	0.00
30/11/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	8891	7448	8891	7448	0.00
30/11/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	75192	81931	75192	81931	0.00
30/11/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4818	3972	4818	3972	0.00
30/11/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	85194	92142	85194	92142	0.00
30/11/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3530	2892	3530	2892	0.00
30/11/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	113123	119508	113123	119508	0.00
30/11/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	10164	9097	10164	9097	0.00
30/11/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	105684	112911	105684	112911	0.00
30/11/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1913	1555	1913	1555	0.00
30/11/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	123637	129528	123637	129528	0.00
30/11/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	16445	15144	16445	15144	0.00
30/11/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	122103	128653	122103	128653	0.00
30/11/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	8312	7409	8312	7409	0.00
30/11/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	127831	133799	127831	133799	0.00
30/11/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	15237	14013	15237	14013	0.00
30/11/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	132061	138104	132061	138104	0.00
30/11/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	14103	12954	14103	12954	0.00
30/11/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	131343	138771	131343	138771	0.00
30/11/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	802	643	802	643	0.00
30/11/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	140455	147278	140455	147278	0.00
30/11/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	5448	4817	5448	4817	0.00
30/11/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	149292	155601	149292	155601	0.00
30/11/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	10244	9361	10244	9361	0.00
30/11/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	80142	86994	80142	86994	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	4103	3370	4103	3370	0.00
30/11/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8985	11173	8985	11173	0.00
30/11/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	54346	48949	54346	48949	0.00
30/11/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3527	4622	3527	4622	0.00
30/11/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	82087	75597	82087	75597	0.00
30/11/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1128	1569	1128	1569	0.00
30/11/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	114128	106984	114128	106984	0.00
30/11/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	288	428	288	428	0.00
30/11/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	149022	141577	149022	141577	0.00
30/11/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	156725	164243	156725	164243	0.00
30/11/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	335	267	335	267	0.00
30/11/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	117593	124064	117593	124064	0.00
30/11/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	9199	8217	9199	8217	0.00
30/11/2006	R194 On 01-February-07			Bond Future	8.9000	8.7200	105.4671	105.6514	0.00
30/11/2006	R194 On 03-May-07			Bond Future	8.7700	8.5530	102.7970	102.9634	0.00
30/11/2006	R194 On 02-August-07			Bond Future	8.5800	8.3360	105.1034	105.2367	0.00
30/11/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1879	2707	1879	2707	0.00
30/11/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3923	2908	3923	2908	0.00
30/11/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4197	5089	4197	5089	0.00
30/11/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4329	3557	4329	3557	0.00
30/11/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5970	6713	5970	6713	0.00
30/11/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5043	4452	5043	4452	0.00
30/11/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2095	2976	2095	2976	0.00
30/11/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3638	2676	3638	2676	0.00
30/11/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1155	1774	1155	1774	0.00
30/11/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5210	3985	5210	3985	0.00
30/11/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1677	2452	1677	2452	0.00
30/11/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4223	3155	4223	3155	0.00
30/11/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5223	6234	5223	6234	0.00
30/11/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3416	2762	3416	2762	0.00
30/11/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6558	7342	6558	7342	0.00
30/11/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4542	3993	4542	3993	0.00
30/11/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5007	5995	5007	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
30/11/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3587	2910	3587	2910	0.00
30/11/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5445	6479	5445	6479	0.00
30/11/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3250	2619	3250	2619	0.00
30/11/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6864	7668	6864	7668	0.00
30/11/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4305	3776	4305	3776	0.00
30/11/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6710	7504	6710	7504	0.00
30/11/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4422	3883	4422	3883	0.00
30/11/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6384	7507	6384	7507	0.00
30/11/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2643	2102	2643	2102	0.00
30/11/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	552	932	552	932	0.00
30/11/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7128	5664	7128	5664	0.00
30/11/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	220	417	220	417	0.00
30/11/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9327	7681	9327	7681	0.00
30/11/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	70	153	70	153	0.00
30/11/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11717	9957	11717	9957	0.00
30/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	23	55	23	55	0.00
30/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14219	12408	14219	12408	0.00
30/11/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	6	17	6	17	0.00
30/11/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16762	14930	16762	14930	0.00
30/11/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	2	5	2	5	0.00
30/11/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19326	17486	19326	17486	0.00
30/11/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	1	0	1	0.00
30/11/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21903	20060	21903	20060	0.00
30/11/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
30/11/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29696	27852	29696	27852	0.00
30/11/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
30/11/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27088	25245	27088	25245	0.00
30/11/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/11/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24491	22647	24491	22647	0.00
30/11/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7501	8345	7501	8345	0.00
30/11/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3856	3367	3856	3367	0.00
30/11/2006	R201 On 01-February-07			Bond Future	8.0000	7.9310	105.4439	105.8414	0.00
30/11/2006	R201 On 03-May-07			Bond Future	7.9400	7.8760	107.8616	108.2394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R201 On 02-August-07			Bond Future	7.8900	7.8260	105.8573	106.2100	0.00
30/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13340	15557	13340	15557	0.00
30/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	13222	11464	13222	11464	0.00
30/11/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	41946	44775	41946	44775	0.00
30/11/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	10152	9203	10152	9203	0.00
30/11/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48155	50698	48155	50698	0.00
30/11/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	14134	13150	14134	13150	0.00
30/11/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6952	8454	6952	8454	0.00
30/11/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	21761	19289	21761	19289	0.00
30/11/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	22189	25043	22189	25043	0.00
30/11/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7410	6289	7410	6289	0.00
30/11/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33005	36336	33005	36336	0.00
30/11/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3827	3184	3827	3184	0.00
30/11/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40187	43721	40187	43721	0.00
30/11/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2494	2052	2494	2052	0.00
30/11/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	50108	53160	50108	53160	0.00
30/11/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7238	6512	7238	6512	0.00
30/11/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	55749	58470	55749	58470	0.00
30/11/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10915	10109	10915	10109	0.00
30/11/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35354	38759	35354	38759	0.00
30/11/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	3327	2758	3327	2758	0.00
30/11/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	37749	41222	37749	41222	0.00
30/11/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2884	2382	2884	2382	0.00
30/11/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45169	48807	45169	48807	0.00
30/11/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1849	1512	1849	1512	0.00
30/11/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	52239	55341	52239	55341	0.00
30/11/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6624	5948	6624	5948	0.00
30/11/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	57721	60483	57721	60483	0.00
30/11/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10206	9442	10206	9442	0.00
30/11/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	54402	57553	54402	57553	0.00
30/11/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	6052	5424	6052	5424	0.00
30/11/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	59720	62523	59720	62523	0.00
30/11/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9534	8810	9534	8810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	58093	61899	58093	61899	0.00
30/11/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	883	714	883	714	0.00
30/11/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	63343	66663	63343	66663	0.00
30/11/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	4147	3688	4147	3688	0.00
30/11/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3236	4116	3236	4116	0.00
30/11/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	33247	30151	33247	30151	0.00
30/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1293	1729	1293	1729	0.00
30/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	46782	43244	46782	43244	0.00
30/11/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	437	619	437	619	0.00
30/11/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	61689	57896	61689	57896	0.00
30/11/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	124	186	124	186	0.00
30/11/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	77429	73516	77429	73516	0.00
30/11/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	71263	75157	71263	75157	0.00
30/11/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	409	328	409	328	0.00
30/11/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	67968	70918	67968	70918	0.00
30/11/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7187	6610	7187	6610	0.00
30/11/2006	R203 On 01-February-07			Bond Future	7.8900	7.8200	105.8516	106.3295	0.00
30/11/2006	R203 On 03-May-07			Bond Future	7.8400	7.7700	104.0936	104.5661	0.00
30/11/2006	R203 On 02-August-07			Bond Future	7.7900	7.7250	106.4288	106.8743	0.00
30/11/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8113	10174	8113	10174	0.00
30/11/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	17991	15274	17991	15274	0.00
30/11/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	49982	54056	49982	54056	0.00
30/11/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3986	3335	3986	3335	0.00
30/11/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	55744	59383	55744	59383	0.00
30/11/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	7089	6272	7089	6272	0.00
30/11/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	16850	19993	16850	19993	0.00
30/11/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	8665	7030	8665	7030	0.00
30/11/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	29246	33246	29246	33246	0.00
30/11/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3411	2633	3411	2633	0.00
30/11/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	44153	48645	44153	48645	0.00
30/11/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	1071	785	1071	785	0.00
30/11/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	50501	55101	50501	55101	0.00
30/11/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	630	452	630	452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	47310	51861	47310	51861	0.00
30/11/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	825	598	825	598	0.00
30/11/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	61514	65846	61514	65846	0.00
30/11/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2197	1804	2197	1804	0.00
30/11/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	60201	64899	60201	64899	0.00
30/11/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	263	183	263	183	0.00
30/11/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	66423	70300	66423	70300	0.00
30/11/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4644	4066	4644	4066	0.00
30/11/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	64485	68868	64485	68868	0.00
30/11/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1875	1532	1875	1532	0.00
30/11/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	69179	73108	69179	73108	0.00
30/11/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4156	3629	4156	3629	0.00
30/11/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	67482	71910	67482	71910	0.00
30/11/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1594	1296	1594	1296	0.00
30/11/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	71965	75941	71965	75941	0.00
30/11/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3711	3232	3711	3232	0.00
30/11/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	53718	58358	53718	58358	0.00
30/11/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	476	338	476	338	0.00
30/11/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	76461	81222	76461	81222	0.00
30/11/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	50	33	50	33	0.00
30/11/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3143	4217	3143	4217	0.00
30/11/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	31508	27804	31508	27804	0.00
30/11/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	948	1376	948	1376	0.00
30/11/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	48235	43885	48235	43885	0.00
30/11/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4	9	4	9	0.00
30/11/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	106784	102010	106784	102010	0.00
30/11/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	37	64	37	64	0.00
30/11/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	86519	81768	86519	81768	0.00
30/11/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	216	343	216	343	0.00
30/11/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	66872	62221	66872	62221	0.00
30/11/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	79655	84218	79655	84218	0.00
30/11/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	800	638	800	638	0.00
30/11/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	83342	87478	83342	87478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2308	1988	2308	1988	0.00
30/11/2006	R204 On 01-February-07			Bond Future	7.8700	7.8010	102.0324	102.5409	0.00
30/11/2006	R204 On 03-May-07			Bond Future	7.8200	7.7550	104.3692	104.8733	0.00
30/11/2006	R204 On 02-August-07			Bond Future	7.7800	7.7150	102.6685	103.1451	0.00
30/11/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12731	15138	12731	15138	0.00
30/11/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	21769	19091	21769	19091	0.00
30/11/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	60712	64687	60712	64687	0.00
30/11/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10731	9665	10731	9665	0.00
30/11/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	68318	71918	68318	71918	0.00
30/11/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15751	14585	15751	14585	0.00
30/11/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	22709	26009	22709	26009	0.00
30/11/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	12565	10780	12565	10780	0.00
30/11/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	35538	39554	35538	39554	0.00
30/11/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6693	5624	6693	5624	0.00
30/11/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	50378	54884	50378	54884	0.00
30/11/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3299	2720	3299	2720	0.00
30/11/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	56701	61343	56701	61343	0.00
30/11/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2456	2013	2456	2013	0.00
30/11/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	53520	58098	53520	58098	0.00
30/11/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2849	2342	2849	2342	0.00
30/11/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	66412	71206	66412	71206	0.00
30/11/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1553	1262	1553	1262	0.00
30/11/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	71591	75832	71591	75832	0.00
30/11/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7520	6721	7520	6721	0.00
30/11/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	78483	82307	78483	82307	0.00
30/11/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11999	11057	11999	11057	0.00
30/11/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	74403	78703	74403	78703	0.00
30/11/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6853	6112	6853	6112	0.00
30/11/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	81103	84979	81103	84979	0.00
30/11/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	11182	10291	11182	10291	0.00
30/11/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	77247	81603	77247	81603	0.00
30/11/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	6235	5550	6235	5550	0.00
30/11/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	83752	87677	83752	87677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10410	9570	10410	9570	0.00
30/11/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	59913	64612	59913	64612	0.00
30/11/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	2112	1726	2112	1726	0.00
30/11/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	82925	87869	82925	87869	0.00
30/11/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	727	586	727	586	0.00
30/11/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6384	7909	6384	7909	0.00
30/11/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	35098	31538	35098	31538	0.00
30/11/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2759	3584	2759	3584	0.00
30/11/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	51658	47398	51658	47398	0.00
30/11/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1012	1386	1012	1386	0.00
30/11/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	70620	65909	70620	65909	0.00
30/11/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	79	122	79	122	0.00
30/11/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	112737	107695	112737	107695	0.00
30/11/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	310	451	310	451	0.00
30/11/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	91166	86222	91166	86222	0.00
30/11/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	88893	93443	88893	93443	0.00
30/11/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	4203	3712	4203	3712	0.00
30/11/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	94602	98708	94602	98708	0.00
30/11/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7743	7083	7743	7083	0.00
30/11/2006	R206 On 01-February-07			Bond Future	8.0300	7.9590	97.6903	98.0364	0.00
30/11/2006	R206 On 03-May-07			Bond Future	7.9700	7.9030	99.9285	100.2614	0.00
30/11/2006	R206 On 02-August-07			Bond Future	7.9100	7.8530	98.4036	98.7035	0.00
30/11/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	8747	10590	8747	10590	0.00
30/11/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	10088	8471	10088	8471	0.00
30/11/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	15370	17222	15370	17222	0.00
30/11/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	13811	12334	13811	12334	0.00
30/11/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14305	15694	14305	15694	0.00
30/11/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	22392	20784	22392	20784	0.00
30/11/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	20131	21845	20131	21845	0.00
30/11/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	15923	14638	15923	14638	0.00
30/11/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	9782	11180	9782	11180	0.00
30/11/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	20883	18952	20883	18952	0.00
30/11/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3969	5081	3969	5081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	18322	15974	18322	15974	0.00
30/11/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	16167	18709	16167	18709	0.00
30/11/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	4708	3790	4708	3790	0.00
30/11/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	22561	24846	22561	24846	0.00
30/11/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	8543	7498	8543	7498	0.00
30/11/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	27171	29192	27171	29192	0.00
30/11/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	10854	9877	10854	9877	0.00
30/11/2006	R207 On 01-February-07			Bond Future	7.7900	7.7250	96.0722	96.5905	0.00
30/11/2006	R207 On 03-May-07			Bond Future	7.7500	7.6820	98.2773	98.7845	0.00
30/11/2006	R207 On 02-August-07			Bond Future	7.7100	7.6440	96.8310	97.3189	0.00
30/11/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	12092	14791	12092	14791	0.00
30/11/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	15307	12823	15307	12823	0.00
30/11/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	60161	64618	60161	64618	0.00
30/11/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3928	3313	3928	3313	0.00
30/11/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	65391	69485	65391	69485	0.00
30/11/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6693	5908	6693	5908	0.00
30/11/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	23096	26894	23096	26894	0.00
30/11/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6931	5546	6931	5546	0.00
30/11/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	37581	42154	37581	42154	0.00
30/11/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2559	1950	2559	1950	0.00
30/11/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	50722	55642	50722	55642	0.00
30/11/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	982	719	982	719	0.00
30/11/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	57555	62575	57555	62575	0.00
30/11/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	575	413	575	413	0.00
30/11/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	54125	59100	54125	59100	0.00
30/11/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	755	547	755	547	0.00
30/11/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	64465	69552	64465	69552	0.00
30/11/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	324	228	324	228	0.00
30/11/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	72624	77320	72624	77320	0.00
30/11/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2205	1829	2205	1829	0.00
30/11/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	77088	81418	77088	81418	0.00
30/11/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4348	3799	4348	3799	0.00
30/11/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	71401	76528	71401	76528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	176	121	176	121	0.00
30/11/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	75810	80553	75810	80553	0.00
30/11/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1892	1563	1892	1563	0.00
30/11/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	80088	84468	80088	84468	0.00
30/11/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3883	3384	3883	3384	0.00
30/11/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	79017	83802	79017	83802	0.00
30/11/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1619	1332	1619	1332	0.00
30/11/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	83112	87538	83112	87538	0.00
30/11/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3461	3008	3461	3008	0.00
30/11/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	61004	66061	61004	66061	0.00
30/11/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	434	308	434	308	0.00
30/11/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5193	6752	5193	6752	0.00
30/11/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	28329	24706	28329	24706	0.00
30/11/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1767	2470	1767	2470	0.00
30/11/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	45382	40903	45382	40903	0.00
30/11/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	462	703	462	703	0.00
30/11/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	65132	60189	65132	60189	0.00
30/11/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	91	151	91	151	0.00
30/11/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	86408	81286	86408	81286	0.00
30/11/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	88634	93805	88634	93805	0.00
30/11/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	32	21	32	21	0.00
30/11/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	13	24	13	24	0.00
30/11/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	108589	103418	108589	103418	0.00
30/11/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	91973	96886	91973	96886	0.00
30/11/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	837	677	837	677	0.00
30/11/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	95393	99973	95393	99973	0.00
30/11/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2138	1838	2138	1838	0.00
30/11/2006	TRT1 On 01-February-07			Index Future	245.3400	246.3160	245.3370	246.3160	500.00
30/11/2006	TRT1 On 01-February-07	243.60	Call	Index Future	30118	36844	30118	36844	0.00
30/11/2006	TRT1 On 01-February-07	243.60	Put	Index Future	12748	9684	12748	9684	0.00