



# Derivatives Monthly Statistics Report

For December 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	CRD1 On 01-February-07			Index Future	106.7100	106.5800	106.7080	106.5800	10.00
01/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12736	12010	12736	12010	0.00
01/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5656	6210	5656	6210	0.00
01/12/2006	GOVI On 01-February-07			jGovi	248.6700	248.2750	248.6680	248.2750	71.00
01/12/2006	GOVI On 03-May-07			jGovi	254.0500	253.6930	254.0510	253.6930	118.00
01/12/2006	GOVI On 02-August-07			jGovi	259.4700	259.1060	259.4720	259.1060	0.00
01/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	186680	182750	186680	182750	0.00
01/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
01/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	190527	186951	190527	186951	0.00
01/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	17	21	17	21	0.00
01/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	189945	186320	189945	186320	0.00
01/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	225	260	225	260	0.00
01/12/2006	ILBI On 01-February-07			Index Future	272.9600	272.9360	272.9620	272.9360	0.00
01/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	81494	81318	81494	81318	0.00
01/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1874	1958	1874	1958	0.00
01/12/2006	J153 On 31-August-10			jSwap	8.8000	8.8250	0.0437	0.0447	0.00
01/12/2006	J157 On 15-September-15			jSwap	8.4300	8.4570	0.0516	0.0498	0.00
01/12/2006	J186 On 21-December-26			jSwap	7.8500	7.8810	0.0361	0.0390	0.00
01/12/2006	J194 On 28-February-08			jSwap	9.0700	9.0720	0.0220	0.0220	0.00
01/12/2006	J201 On 22-December-14			jSwap	8.4300	8.4630	0.0573	0.0592	0.00
01/12/2006	J203 On 15-September-17			jSwap	8.3100	8.3450	0.0583	0.0605	0.00
01/12/2006	J204 On 21-December-18			jSwap	8.2100	8.2440	0.0562	0.0588	0.00
01/12/2006	J207 On 15-January-20			jSwap	8.1600	8.1940	0.0131	0.0159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9180	0.0000	0.0000	0.00
01/12/2006	JFRA On 01-February-07			jFra	9.1800	9.1800	0.0224	0.0224	0.00
01/12/2006	JFRA On 07-February-08			jFra	9.0000	8.9850	0.0219	0.0219	0.00
01/12/2006	JFRA On 03-May-07			jFra	9.2400	9.2360	0.0225	0.0225	0.00
01/12/2006	JFRA On 02-August-07			jFra	9.1900	9.1840	0.0224	0.0224	0.00
01/12/2006	JFRA On 01-November-07			jFra	9.1700	9.1700	0.0240	0.0240	0.00
01/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4087	4096	4087	4096	0.00
01/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1	2	1	2	0.00
01/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23563	23571	23563	23571	0.00
01/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19902	19943	19902	19943	0.00
01/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4267	4268	4267	4268	0.00
01/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	37	37	37	37	0.00
01/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4228	4226	4228	4226	0.00
01/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	121	122	121	122	0.00
01/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4600	4594	4600	4594	0.00
01/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	216	218	216	218	0.00
01/12/2006	JN02 On 01-February-07			jNote	9.0100	9.0150	0.1641	0.1641	0.00
01/12/2006	JN02 On 03-May-07			jNote	8.9200	8.9380	0.1626	0.1628	0.00
01/12/2006	JN02 On 02-August-07			jNote	8.8200	8.8450	0.1608	0.1613	0.00
01/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8311	8422	8311	8422	0.00
01/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	8131	8151	8131	8151	0.00
01/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10198	10347	10198	10347	0.00
01/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16139	16034	16139	16034	0.00
01/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12740	12972	12740	12972	0.00
01/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20603	20360	20603	20360	0.00
01/12/2006	JN05 On 01-February-07			jNote	8.6000	8.6280	0.3451	0.3462	0.00
01/12/2006	JN05 On 03-May-07			jNote	8.5400	8.5710	0.3434	0.3445	0.00
01/12/2006	JN05 On 02-August-07			jNote	8.4700	8.5100	0.3414	0.3426	0.00
01/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1034	1212	1034	1212	0.00
01/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	27337	26174	27337	26174	0.00
01/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3469	3758	3469	3758	0.00
01/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	32105	31049	32105	31049	0.00
01/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5415	5773	5415	5773	0.00

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01/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36683	35567	36683	35567	0.00
01/12/2006	JN10 On 01-February-07			jNote	8.2500	8.2860	0.5533	0.5548	0.00
01/12/2006	JN10 On 03-May-07			jNote	8.2000	8.2360	0.5511	0.5527	0.00
01/12/2006	JN10 On 02-August-07			jNote	8.1400	8.1810	0.5487	0.5504	0.00
01/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	63	91	63	91	0.00
01/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	50140	47895	50140	47895	0.00
01/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	744	891	744	891	0.00
01/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	54436	52161	54436	52161	0.00
01/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1640	1878	1640	1878	0.00
01/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	59315	56980	59315	56980	0.00
01/12/2006	JROD On 31-January-07			jRod	8.5500	8.5310	0.0019	0.0015	0.00
01/12/2006	JROD On 28-February-07			jRod	8.9600	8.9180	0.0029	0.0024	0.00
01/12/2006	JROD On 30-March-07			jRod	8.7000	8.6730	0.0040	0.0035	0.00
01/12/2006	JROD On 30-April-07			jRod	8.9500	8.9210	0.0052	0.0046	0.00
01/12/2006	JROD On 31-May-07			jRod	9.1500	9.1170	0.0061	0.0056	0.00
01/12/2006	JROD On 29-December-06			jRod	8.1300	8.1300	0.0009	0.0005	0.00
01/12/2006	OTH1 On 01-February-07			Index Future	245.1300	244.8330	245.1300	244.8330	15.00
01/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	28783	27117	28783	27117	0.00
01/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	13283	14587	13283	14587	0.00
01/12/2006	R153 On 01-February-07			Bond Future	8.2900	8.3050	119.9822	119.9163	26.00
01/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2500	115.9952	115.9333	0.00
01/12/2006	R153 On 02-August-07			Bond Future	8.0600	8.0760	118.8158	118.7753	0.00
01/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7173	6923	7173	6923	0.00
01/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8328	8738	8328	8738	0.00
01/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16984	16648	16984	16648	0.00
01/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8675	8957	8675	8957	0.00
01/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23058	22835	23058	22835	0.00
01/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10495	10677	10495	10677	0.00
01/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3743	3594	3743	3594	0.00
01/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13194	13705	13194	13705	0.00
01/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22978	22571	22978	22571	0.00
01/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5528	5739	5528	5739	0.00
01/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10912	10575	10912	10575	0.00

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01/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5486	5808	5486	5808	0.00
01/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17903	17446	17903	17446	0.00
01/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2694	2896	2694	2896	0.00
01/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13076	12697	13076	12697	0.00
01/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4377	4657	4377	4657	0.00
01/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11973	11615	11973	11615	0.00
01/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4909	5210	4909	5210	0.00
01/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20877	20493	20877	20493	0.00
01/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6463	6697	6463	6697	0.00
01/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26710	26465	26710	26465	0.00
01/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8470	8629	8470	8629	0.00
01/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24688	24155	24688	24155	0.00
01/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1408	1534	1408	1534	0.00
01/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21915	21520	21915	21520	0.00
01/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5982	6204	5982	6204	0.00
01/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27666	27415	27666	27415	0.00
01/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8012	8165	8012	8165	0.00
01/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28638	28381	28638	28381	0.00
01/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7573	7720	7573	7720	0.00
01/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1635	1562	1635	1562	0.00
01/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	19457	20044	19457	20044	0.00
01/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	648	619	648	619	0.00
01/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26920	27550	26920	27550	0.00
01/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	219	209	219	209	0.00
01/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	35018	35667	35018	35667	0.00
01/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	62	60	62	60	0.00
01/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43467	44124	43467	44124	0.00
01/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3	3	3	3	0.00
01/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60860	61520	60860	61520	0.00
01/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	15	14	15	14	0.00
01/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	52106	52765	52106	52765	0.00
01/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31992	31407	31992	31407	0.00
01/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	715	790	715	790	0.00

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01/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27459	27009	27459	27009	0.00
01/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3966	4134	3966	4134	0.00
01/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32682	32404	32682	32404	0.00
01/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5995	6121	5995	6121	0.00
01/12/2006	R157 On 01-February-07			Bond Future	8.0000	8.0200	139.1233	138.9369	0.00
01/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9850	135.2920	135.1098	504.00
01/12/2006	R157 On 02-August-07			Bond Future	7.8600	7.8820	138.6424	138.4850	0.00
01/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	17203	16406	17203	16406	0.00
01/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16830	17897	16830	17897	0.00
01/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	51219	49994	51219	49994	0.00
01/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12584	13181	12584	13181	0.00
01/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	62579	61543	62579	61543	0.00
01/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17775	18313	17775	18313	0.00
01/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13551	12881	13551	12881	250.00
01/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20664	21857	20664	21857	0.00
01/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	78117	76602	78117	76602	0.00
01/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5035	5343	5035	5343	0.00
01/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	28341	27229	28341	27229	0.00
01/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9497	10248	9497	10248	0.00
01/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	36285	35004	36285	35004	150.00
01/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	6521	7103	6521	7103	0.00
01/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	41982	40601	41982	40601	0.00
01/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5006	5489	5006	5489	0.00
01/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	44934	43507	44934	43507	0.00
01/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4372	4809	4372	4809	0.00
01/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51004	49496	51004	49496	0.00
01/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3310	3666	3310	3666	0.00
01/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	61469	60115	61469	60115	0.00
01/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8905	9374	8905	9374	0.00
01/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	72178	71055	72178	71055	0.00
01/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13785	14237	13785	14237	0.00
01/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	109786	107962	109786	107962	0.00
01/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	226	265	226	265	150.00

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01/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	47943	46474	47943	46474	0.00
01/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3809	4204	3809	4204	0.00
01/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57256	55678	57256	55678	0.00
01/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2483	2768	2483	2768	0.00
01/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64148	62764	64148	62764	0.00
01/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8133	8572	8133	8572	0.00
01/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	74667	73523	74667	73523	0.00
01/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12906	13337	12906	13337	0.00
01/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66868	65456	66868	65456	0.00
01/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7415	7826	7415	7826	0.00
01/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	68371	67006	68371	67006	0.00
01/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3255	3465	3255	3465	0.00
01/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	73449	71746	73449	71746	0.00
01/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1206	1366	1206	1366	0.00
01/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9025	8535	9025	8535	0.00
01/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	27472	28845	27472	28845	0.00
01/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4254	3999	4254	3999	0.00
01/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	41877	43486	41877	43486	0.00
01/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1725	1614	1725	1614	0.00
01/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	58887	60640	58887	60640	0.00
01/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	594	554	594	554	0.00
01/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	77667	79490	77667	79490	0.00
01/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	89961	88184	89961	88184	0.00
01/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	568	654	568	654	0.00
01/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	106494	104675	106494	104675	0.00
01/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	264	309	264	309	0.00
01/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	122880	121039	122880	121039	0.00
01/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	121	143	121	143	0.00
01/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	87571	86333	87571	86333	0.00
01/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9152	9488	9152	9488	0.00
01/12/2006	R186 On 01-February-07			Bond Future	7.5800	7.6070	131.0885	130.7412	2.00
01/12/2006	R186 On 03-May-07			Bond Future	7.5400	7.5640	134.0443	133.7346	0.00
01/12/2006	R186 On 02-August-07			Bond Future	7.5000	7.5240	131.7220	131.4251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	20400	19083	20400	19083	0.00
01/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	30277	32433	30277	32433	0.00
01/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	98054	95730	98054	95730	0.00
01/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	14125	14898	14125	14898	0.00
01/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	109442	107292	109442	107292	0.00
01/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	21267	22086	21267	22086	0.00
01/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	37305	35320	37305	35320	0.00
01/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	16309	17798	16309	17798	0.00
01/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	58757	56195	58757	56195	0.00
01/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	7980	8891	7980	8891	0.00
01/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	78097	75192	78097	75192	0.00
01/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4250	4818	4250	4818	0.00
01/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	88225	85194	88225	85194	0.00
01/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	3088	3530	3088	3530	0.00
01/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	115638	113123	115638	113123	0.00
01/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9582	10164	9582	10164	0.00
01/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	108893	105684	108893	105684	0.00
01/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1648	1913	1648	1913	0.00
01/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	125946	123637	125946	123637	0.00
01/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15785	16445	15785	16445	0.00
01/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	124702	122103	124702	122103	0.00
01/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7813	8312	7813	8312	0.00
01/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	130176	127831	130176	127831	0.00
01/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	14613	15237	14613	15237	0.00
01/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	134442	132061	134442	132061	0.00
01/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	13515	14103	13515	14103	0.00
01/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	134691	131343	134691	131343	0.00
01/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	676	802	676	802	0.00
01/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	143195	140455	143195	140455	0.00
01/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	5090	5448	5090	5448	0.00
01/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	151801	149292	151801	149292	0.00
01/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9784	10244	9784	10244	0.00
01/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	83115	80142	83115	80142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3603	4103	3603	4103	0.00
01/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9708	8985	9708	8985	0.00
01/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	51596	54346	51596	54346	0.00
01/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3848	3527	3848	3527	0.00
01/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	78935	82087	78935	82087	0.00
01/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1241	1128	1241	1128	0.00
01/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	110767	114128	110767	114128	0.00
01/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	318	288	318	288	0.00
01/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	145579	149022	145579	149022	0.00
01/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	160140	156725	160140	156725	0.00
01/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	276	335	276	335	0.00
01/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	120151	117593	120151	117593	0.00
01/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8660	9199	8660	9199	0.00
01/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.9040	105.5191	105.4671	0.00
01/12/2006	R194 On 03-May-07			Bond Future	8.7500	8.7670	102.8086	102.7970	0.00
01/12/2006	R194 On 02-August-07			Bond Future	8.5800	8.5800	105.1012	105.1034	0.00
01/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2296	2095	2296	2095	0.00
01/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3318	3638	3318	3638	0.00
01/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4241	4197	4241	4197	0.00
01/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4257	4329	4257	4329	0.00
01/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5947	5970	5947	5970	0.00
01/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5042	5043	5042	5043	0.00
01/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2065	1879	2065	1879	0.00
01/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3589	3923	3589	3923	0.00
01/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1287	1155	1287	1155	0.00
01/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4822	5210	4822	5210	0.00
01/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1849	1677	1849	1677	0.00
01/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3875	4223	3875	4223	0.00
01/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5276	5223	5276	5223	0.00
01/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3352	3416	3352	3416	0.00
01/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6534	6558	6534	6558	0.00
01/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4541	4542	4541	4542	0.00
01/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5058	5007	5058	5007	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3521	3587	3521	3587	0.00
01/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5499	5445	5499	5445	0.00
01/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3188	3250	3188	3250	0.00
01/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6840	6864	6840	6864	0.00
01/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4303	4305	4303	4305	0.00
01/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6686	6710	6686	6710	0.00
01/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4421	4422	4421	4422	0.00
01/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6446	6384	6446	6384	0.00
01/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2588	2643	2588	2643	0.00
01/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	627	552	627	552	0.00
01/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6682	7128	6682	7128	0.00
01/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	256	220	256	220	0.00
01/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8842	9327	8842	9327	0.00
01/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	84	70	84	70	0.00
01/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11210	11717	11210	11717	0.00
01/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	27	23	27	23	0.00
01/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13704	14219	13704	14219	0.00
01/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	8	6	8	6	0.00
01/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16243	16762	16243	16762	0.00
01/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	2	2	2	2	0.00
01/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18806	19326	18806	19326	0.00
01/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21383	21903	21383	21903	0.00
01/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
01/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29175	29696	29175	29696	0.00
01/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
01/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26568	27088	26568	27088	0.00
01/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23970	24491	23970	24491	0.00
01/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7476	7501	7476	7501	0.00
01/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3854	3856	3854	3856	0.00
01/12/2006	R201 On 01-February-07			Bond Future	7.9700	7.9980	105.6217	105.4439	0.00
01/12/2006	R201 On 03-May-07			Bond Future	7.9200	7.9410	108.0009	107.8616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R201 On 02-August-07			Bond Future	7.8700	7.8880	105.9823	105.8573	0.00
01/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14156	13340	14156	13340	0.00
01/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12260	13222	12260	13222	0.00
01/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	42896	41946	42896	41946	0.00
01/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9709	10152	9709	10152	0.00
01/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48982	48155	48982	48155	0.00
01/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13711	14134	13711	14134	0.00
01/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7461	6952	7461	6952	0.00
01/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	20494	21761	20494	21761	0.00
01/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	23308	22189	23308	22189	0.00
01/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6752	7410	6752	7410	0.00
01/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	34376	33005	34376	33005	0.00
01/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3421	3827	3421	3827	0.00
01/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	41673	40187	41673	40187	0.00
01/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2202	2494	2202	2494	0.00
01/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51152	50108	51152	50108	0.00
01/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6889	7238	6889	7238	0.00
01/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56645	55749	56645	55749	0.00
01/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10561	10915	10561	10915	0.00
01/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	36766	35354	36766	35354	0.00
01/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2962	3327	2962	3327	0.00
01/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	39200	37749	39200	37749	0.00
01/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2558	2884	2558	2884	0.00
01/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	46717	45169	46717	45169	0.00
01/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1620	1849	1620	1849	0.00
01/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	53305	52239	53305	52239	0.00
01/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6297	6624	6297	6624	0.00
01/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58634	57721	58634	57721	0.00
01/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9870	10206	9870	10206	0.00
01/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55489	54402	55489	54402	0.00
01/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5746	6052	5746	6052	0.00
01/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60650	59720	60650	59720	0.00
01/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9214	9534	9214	9534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	59747	58093	59747	58093	0.00
01/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	759	883	759	883	0.00
01/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64506	63343	64506	63343	0.00
01/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3917	4147	3917	4147	0.00
01/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3506	3236	3506	3236	0.00
01/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	31739	33247	31739	33247	0.00
01/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1412	1293	1412	1293	0.00
01/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	45124	46782	45124	46782	0.00
01/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	481	437	481	437	0.00
01/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	59956	61689	59956	61689	0.00
01/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	137	124	137	124	0.00
01/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75664	77429	75664	77429	0.00
01/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	72977	71263	72977	71263	0.00
01/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	345	409	345	409	0.00
01/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68958	67968	68958	67968	0.00
01/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6927	7187	6927	7187	0.00
01/12/2006	R203 On 01-February-07			Bond Future	7.8600	7.8860	106.0612	105.8516	0.00
01/12/2006	R203 On 03-May-07			Bond Future	7.8100	7.8360	104.2651	104.0936	0.00
01/12/2006	R203 On 02-August-07			Bond Future	7.7700	7.7880	106.5912	106.4288	0.00
01/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	18062	16850	18062	16850	0.00
01/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7782	8665	7782	8665	0.00
01/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	51400	49982	51400	49982	0.00
01/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3690	3986	3690	3986	0.00
01/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	57013	55744	57013	55744	0.00
01/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6734	7089	6734	7089	0.00
01/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8843	8113	8843	8113	0.00
01/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16625	17991	16625	17991	0.00
01/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	30887	29246	30887	29246	0.00
01/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2956	3411	2956	3411	0.00
01/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	46068	44153	46068	44153	0.00
01/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	890	1071	890	1071	0.00
01/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	52480	50501	52480	50501	0.00
01/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	513	630	513	630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	49260	47310	49260	47310	0.00
01/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	679	825	679	825	0.00
01/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	63044	61514	63044	61514	0.00
01/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2012	2197	2012	2197	0.00
01/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	62242	60201	62242	60201	0.00
01/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	208	263	208	263	0.00
01/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	67791	66423	67791	66423	0.00
01/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4388	4644	4388	4644	0.00
01/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	66038	64485	66038	64485	0.00
01/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1712	1875	1712	1875	0.00
01/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	70568	69179	70568	69179	0.00
01/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3921	4156	3921	4156	0.00
01/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	69055	67482	69055	67482	0.00
01/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1451	1594	1451	1594	0.00
01/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	73374	71965	73374	71965	0.00
01/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3496	3711	3496	3711	0.00
01/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	55722	53718	55722	53718	0.00
01/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	384	476	384	476	0.00
01/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	78544	76461	78544	76461	0.00
01/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	38	50	38	50	0.00
01/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3485	3143	3485	3143	0.00
01/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	29754	31508	29754	31508	0.00
01/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1068	948	1068	948	0.00
01/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	46259	48235	46259	48235	0.00
01/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	4	5	4	0.00
01/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	104689	106784	104689	106784	0.00
01/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	42	37	42	37	0.00
01/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	84428	86519	84428	86519	0.00
01/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	247	216	247	216	0.00
01/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	64807	66872	64807	66872	0.00
01/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	81290	79655	81290	79655	0.00
01/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	720	800	720	800	0.00
01/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	84819	83342	84819	83342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2162	2308	2162	2308	0.00
01/12/2006	R204 On 01-February-07			Bond Future	7.8400	7.8670	102.2554	102.0324	0.00
01/12/2006	R204 On 03-May-07			Bond Future	7.8000	7.8210	104.5597	104.3692	0.00
01/12/2006	R204 On 02-August-07			Bond Future	7.7600	7.7780	102.8422	102.6685	0.00
01/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13565	12731	13565	12731	0.00
01/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20373	21769	20373	21769	0.00
01/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	62102	60712	62102	60712	0.00
01/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10216	10731	10216	10731	0.00
01/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	69537	68318	69537	68318	0.00
01/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15233	15751	15233	15751	0.00
01/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	23941	22709	23941	22709	0.00
01/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11567	12565	11567	12565	0.00
01/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	37124	35538	37124	35538	0.00
01/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6049	6693	6049	6693	0.00
01/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52232	50378	52232	50378	0.00
01/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2923	3299	2923	3299	0.00
01/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	58634	56701	58634	56701	0.00
01/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2159	2456	2159	2456	0.00
01/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	55416	53520	55416	53520	0.00
01/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2515	2849	2515	2849	0.00
01/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	68438	66412	68438	66412	0.00
01/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1349	1553	1349	1553	0.00
01/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	73099	71591	73099	71591	0.00
01/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7123	7520	7123	7520	0.00
01/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	79794	78483	79794	78483	0.00
01/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11573	11999	11573	11999	0.00
01/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	75938	74403	75938	74403	0.00
01/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6483	6853	6483	6853	0.00
01/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	82435	81103	82435	81103	0.00
01/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10777	11182	10777	11182	0.00
01/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	78808	77247	78808	77247	0.00
01/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5890	6235	5890	6235	0.00
01/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	85105	83752	85105	83752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10027	10410	10027	10410	0.00
01/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	61881	59913	61881	59913	0.00
01/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1850	2112	1850	2112	0.00
01/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	85049	82925	85049	82925	0.00
01/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	621	727	621	727	0.00
01/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6865	6384	6865	6384	0.00
01/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	33349	35098	33349	35098	0.00
01/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2992	2759	2992	2759	0.00
01/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	49661	51658	49661	51658	0.00
01/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1105	1012	1105	1012	0.00
01/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	68483	70620	68483	70620	0.00
01/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	87	79	87	79	0.00
01/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	110515	112737	110515	112737	0.00
01/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	341	310	341	310	0.00
01/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	88966	91166	88966	91166	0.00
01/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	90544	88893	90544	88893	0.00
01/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3949	4203	3949	4203	0.00
01/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	96032	94602	96032	94602	0.00
01/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7436	7743	7436	7743	0.00
01/12/2006	R206 On 01-February-07			Bond Future	8.0000	8.0260	97.8503	97.6903	0.00
01/12/2006	R206 On 03-May-07			Bond Future	7.9400	7.9690	100.0544	99.9285	0.00
01/12/2006	R206 On 02-August-07			Bond Future	7.8900	7.9140	98.5117	98.4036	0.00
01/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9464	8747	9464	8747	0.00
01/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	9206	10088	9206	10088	0.00
01/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	15991	15370	15991	15370	0.00
01/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	13173	13811	13173	13811	0.00
01/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	20690	20131	20690	20131	0.00
01/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	15402	15923	15402	15923	0.00
01/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14746	14305	14746	14305	0.00
01/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	21754	22392	21754	22392	0.00
01/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10234	9782	10234	9782	0.00
01/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	20075	20883	20075	20883	0.00
01/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4365	3969	4365	3969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	17118	18322	17118	18322	0.00
01/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	17228	16167	17228	16167	0.00
01/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	4171	4708	4171	4708	0.00
01/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	23354	22561	23354	22561	0.00
01/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	8076	8543	8076	8543	0.00
01/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	27845	27171	27845	27171	0.00
01/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	10448	10854	10448	10854	0.00
01/12/2006	R207 On 01-February-07			Bond Future	7.7600	7.7910	96.2995	96.0722	0.00
01/12/2006	R207 On 03-May-07			Bond Future	7.7200	7.7470	98.4641	98.2773	0.00
01/12/2006	R207 On 02-August-07			Bond Future	7.6800	7.7070	97.0165	96.8310	0.00
01/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13081	12092	13081	12092	0.00
01/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	14023	15307	14023	15307	0.00
01/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	61741	60161	61741	60161	0.00
01/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3639	3928	3639	3928	0.00
01/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	66889	65391	66889	65391	0.00
01/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6336	6693	6336	6693	0.00
01/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24598	23096	24598	23096	0.00
01/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6160	6931	6160	6931	0.00
01/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	39486	37581	39486	37581	0.00
01/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2192	2559	2192	2559	0.00
01/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	52826	50722	52826	50722	0.00
01/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	813	982	813	982	0.00
01/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	59720	57555	59720	57555	0.00
01/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	467	575	467	575	0.00
01/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	56262	54125	56262	54125	0.00
01/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	619	755	619	755	0.00
01/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	66672	64465	66672	64465	0.00
01/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	258	324	258	324	0.00
01/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	74310	72624	74310	72624	0.00
01/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2023	2205	2023	2205	0.00
01/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	78688	77088	78688	77088	0.00
01/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4093	4348	4093	4348	0.00
01/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	73635	71401	73635	71401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	137	176	137	176	0.00
01/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	77518	75810	77518	75810	0.00
01/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1732	1892	1732	1892	0.00
01/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	81710	80088	81710	80088	0.00
01/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3651	3883	3651	3883	0.00
01/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	80745	79017	80745	79017	0.00
01/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1477	1619	1477	1619	0.00
01/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	84754	83112	84754	83112	0.00
01/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3249	3461	3249	3461	0.00
01/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	63192	61004	63192	61004	0.00
01/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	349	434	349	434	0.00
01/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5710	5193	5710	5193	0.00
01/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	26574	28329	26574	28329	0.00
01/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1974	1767	1974	1767	0.00
01/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	43317	45382	43317	45382	0.00
01/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	524	462	524	462	0.00
01/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	62921	65132	62921	65132	0.00
01/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	104	91	104	91	0.00
01/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	84148	86408	84148	86408	0.00
01/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	90898	88634	90898	88634	0.00
01/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	24	32	24	32	0.00
01/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	15	13	15	13	0.00
01/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	106319	108589	106319	108589	0.00
01/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	93761	91973	93761	91973	0.00
01/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	756	837	756	837	0.00
01/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	97105	95393	97105	95393	0.00
01/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1995	2138	1995	2138	0.00
01/12/2006	TRT1 On 01-February-07			Index Future	245.6800	245.3370	245.6830	245.3370	500.00
01/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	32220	30118	32220	30118	0.00
01/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	11390	12748	11390	12748	0.00
04/12/2006	CRD1 On 01-February-07			Index Future	106.6500	106.7080	106.6500	106.7080	10.00
04/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12168	12736	12168	12736	0.00
04/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5668	5656	5668	5656	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	GOVI On 01-February-07			jGovi	248.5400	248.6680	248.5360	248.6680	71.00
04/12/2006	GOVI On 03-May-07			jGovi	254.0300	254.0510	254.0265	254.0510	118.00
04/12/2006	GOVI On 02-August-07			jGovi	259.6200	259.4720	259.6180	259.4720	0.00
04/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	185360	186680	185360	186680	0.00
04/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
04/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	190280	190527	190280	190527	0.00
04/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	15	17	15	17	0.00
04/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	191382	189945	191382	189945	0.00
04/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	202	225	202	225	0.00
04/12/2006	ILBI On 01-February-07			Index Future	272.9300	272.9620	272.9290	272.9620	0.00
04/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	80999	81494	80999	81494	0.00
04/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1709	1874	1709	1874	0.00
04/12/2006	J153 On 31-August-10			jSwap	8.8300	8.7960	0.0450	0.0437	0.00
04/12/2006	J157 On 15-September-15			jSwap	8.4500	8.4290	0.0503	0.0516	0.00
04/12/2006	J186 On 21-December-26			jSwap	7.8800	7.8510	0.0385	0.0361	0.00
04/12/2006	J194 On 28-February-08			jSwap	9.0900	9.0710	0.0223	0.0220	0.00
04/12/2006	J201 On 22-December-14			jSwap	8.4600	8.4320	0.0588	0.0573	0.00
04/12/2006	J203 On 15-September-17			jSwap	8.3300	8.3120	0.0594	0.0583	0.00
04/12/2006	J204 On 21-December-18			jSwap	8.2400	8.2100	0.0581	0.0562	0.00
04/12/2006	J207 On 15-January-20			jSwap	8.1900	8.1590	0.0156	0.0131	0.00
04/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
04/12/2006	JFRA On 01-February-07			jFra	9.1800	9.1760	0.0224	0.0224	0.00
04/12/2006	JFRA On 07-February-08			jFra	9.0200	8.9990	0.0220	0.0219	0.00
04/12/2006	JFRA On 03-May-07			jFra	9.2600	9.2360	0.0226	0.0225	0.00
04/12/2006	JFRA On 02-August-07			jFra	9.2300	9.1850	0.0225	0.0224	0.00
04/12/2006	JFRA On 01-November-07			jFra	9.2200	9.1730	0.0241	0.0240	0.00
04/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4093	4087	4093	4087	0.00
04/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1	1	1	1	0.00
04/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23511	23563	23511	23563	0.00
04/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19805	19902	19805	19902	0.00
04/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4315	4267	4315	4267	0.00
04/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	33	37	33	37	0.00
04/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4323	4228	4323	4228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	109	121	109	121	0.00
04/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4693	4600	4693	4600	0.00
04/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	200	216	200	216	0.00
04/12/2006	JN02 On 01-February-07			jNote	9.0400	9.0100	0.1645	0.1641	0.00
04/12/2006	JN02 On 03-May-07			jNote	8.9600	8.9240	0.1631	0.1626	0.00
04/12/2006	JN02 On 02-August-07			jNote	8.8600	8.8190	0.1615	0.1608	0.00
04/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8366	8311	8366	8311	0.00
04/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7677	8131	7677	8131	0.00
04/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10328	10198	10328	10198	0.00
04/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15667	16139	15667	16139	0.00
04/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12932	12740	12932	12740	0.00
04/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20099	20603	20099	20603	0.00
04/12/2006	JN05 On 01-February-07			jNote	8.6300	8.5950	0.3461	0.3451	0.00
04/12/2006	JN05 On 03-May-07			jNote	8.5700	8.5380	0.3444	0.3434	0.00
04/12/2006	JN05 On 02-August-07			jNote	8.5100	8.4740	0.3424	0.3414	0.00
04/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1077	1034	1077	1034	0.00
04/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	26075	27337	26075	27337	0.00
04/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3630	3469	3630	3469	0.00
04/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	30956	32105	30956	32105	0.00
04/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5623	5415	5623	5415	0.00
04/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	35615	36683	35615	36683	0.00
04/12/2006	JN10 On 01-February-07			jNote	8.2700	8.2530	0.5537	0.5533	0.00
04/12/2006	JN10 On 03-May-07			jNote	8.2200	8.2010	0.5516	0.5511	0.00
04/12/2006	JN10 On 02-August-07			jNote	8.1600	8.1440	0.5494	0.5487	0.00
04/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	58	63	58	63	0.00
04/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	49225	50140	49225	50140	0.00
04/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	763	744	763	744	0.00
04/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	53403	54436	53403	54436	0.00
04/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1699	1640	1699	1640	0.00
04/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	58182	59315	58182	59315	0.00
04/12/2006	JROD On 31-January-07			jRod	8.5100	8.5490	0.0014	0.0019	0.00
04/12/2006	JROD On 28-February-07			jRod	8.9100	8.9590	0.0024	0.0029	0.00
04/12/2006	JROD On 30-March-07			jRod	8.6800	8.7000	0.0035	0.0040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	JROD On 30-April-07			jRod	8.9400	8.9540	0.0047	0.0052	0.00
04/12/2006	JROD On 31-May-07			jRod	9.1400	9.1530	0.0057	0.0061	0.00
04/12/2006	JROD On 29-December-06			jRod	8.1100	8.1300	0.0005	0.0009	0.00
04/12/2006	OTH1 On 01-February-07			Index Future	244.9900	245.1300	244.9880	245.1300	15.00
04/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	27430	28783	27430	28783	0.00
04/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	13350	13283	13350	13283	0.00
04/12/2006	R153 On 01-February-07			Bond Future	8.3200	8.2850	119.8668	119.9822	26.00
04/12/2006	R153 On 03-May-07			Bond Future	8.2800	8.2300	115.8407	115.9952	0.00
04/12/2006	R153 On 02-August-07			Bond Future	8.1000	8.0620	118.7032	118.8158	0.00
04/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6445	7173	6445	7173	0.00
04/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8754	8328	8754	8328	0.00
04/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	15936	16984	15936	16984	0.00
04/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	9172	8675	9172	8675	0.00
04/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22260	23058	22260	23058	0.00
04/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10823	10495	10823	10495	0.00
04/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3239	3743	3239	3743	0.00
04/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13843	13194	13843	13194	0.00
04/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	21776	22978	21776	22978	0.00
04/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5870	5528	5870	5528	0.00
04/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10031	10912	10031	10912	0.00
04/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5759	5486	5759	5486	0.00
04/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	16863	17903	16863	17903	0.00
04/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2808	2694	2808	2694	0.00
04/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12132	13076	12132	13076	0.00
04/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4587	4377	4587	4377	0.00
04/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11059	11973	11059	11973	0.00
04/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	5149	4909	5149	4909	0.00
04/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	19723	20877	19723	20877	0.00
04/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6854	6463	6854	6463	0.00
04/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	25858	26710	25858	26710	0.00
04/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8744	8470	8744	8470	0.00
04/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23577	24688	23577	24688	0.00
04/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1451	1408	1451	1408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	20737	21915	20737	21915	0.00
04/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6348	5982	6348	5982	0.00
04/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	26801	27666	26801	27666	0.00
04/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8273	8012	8273	8012	0.00
04/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	27761	28638	27761	28638	0.00
04/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7821	7573	7821	7573	0.00
04/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1345	1635	1345	1635	0.00
04/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	20321	19457	20321	19457	0.00
04/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	504	648	504	648	0.00
04/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27929	26920	27929	26920	0.00
04/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	159	219	159	219	0.00
04/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	36112	35018	36112	35018	0.00
04/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	42	62	42	62	0.00
04/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	44601	43467	44601	43467	0.00
04/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
04/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	62013	60860	62013	60860	0.00
04/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	9	15	9	15	0.00
04/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	53254	52106	53254	52106	0.00
04/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	30848	31992	30848	31992	0.00
04/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	725	715	725	715	0.00
04/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26171	27459	26171	27459	0.00
04/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4222	3966	4222	3966	0.00
04/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	31759	32682	31759	32682	0.00
04/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6197	5995	6197	5995	0.00
04/12/2006	R157 On 01-February-07			Bond Future	8.0100	7.9950	139.0114	139.1233	0.00
04/12/2006	R157 On 03-May-07			Bond Future	7.9900	7.9600	135.1098	135.2920	504.00
04/12/2006	R157 On 02-August-07			Bond Future	7.8800	7.8600	138.4778	138.6424	0.00
04/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16223	17203	16223	17203	0.00
04/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16968	16830	16968	16830	0.00
04/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	49678	51219	49678	51219	0.00
04/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12866	12584	12866	12584	0.00
04/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	61232	62579	61232	62579	0.00
04/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	18073	17775	18073	17775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12660	13551	12660	13551	250.00
04/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	20892	20664	20892	20664	0.00
04/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	76394	78117	76394	78117	0.00
04/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	5135	5035	5135	5035	0.00
04/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27204	28341	27204	28341	0.00
04/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9478	9497	9478	9497	0.00
04/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	35099	36285	35099	36285	150.00
04/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	6453	6521	6453	6521	0.00
04/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	40779	41982	40779	41982	0.00
04/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4922	5006	4922	5006	0.00
04/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	43726	44934	43726	44934	0.00
04/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	4283	4372	4283	4372	0.00
04/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	49793	51004	49793	51004	0.00
04/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	3218	3310	3218	3310	0.00
04/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	59840	61469	59840	61469	0.00
04/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	9099	8905	9099	8905	0.00
04/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	70763	72178	70763	72178	0.00
04/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14016	13785	14016	13785	0.00
04/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	108642	109786	108642	109786	0.00
04/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	200	226	200	226	150.00
04/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	46733	47943	46733	47943	0.00
04/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3717	3809	3717	3809	0.00
04/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	56048	57256	56048	57256	0.00
04/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	2394	2483	2394	2483	0.00
04/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	62500	64148	62500	64148	0.00
04/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	8308	8133	8308	8133	0.00
04/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	73236	74667	73236	74667	0.00
04/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13122	12906	13122	12906	0.00
04/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	65203	66868	65203	66868	0.00
04/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7573	7415	7573	7415	0.00
04/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	66850	68371	66850	68371	0.00
04/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3380	3255	3380	3255	0.00
04/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	72260	73449	72260	73449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	1136	1206	1136	1206	0.00
04/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8292	9025	8292	9025	0.00
04/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	27857	27472	27857	27472	0.00
04/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3781	4254	3781	4254	0.00
04/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	42523	41877	42523	41877	0.00
04/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1470	1725	1470	1725	0.00
04/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	59751	58887	59751	58887	0.00
04/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	480	594	480	594	0.00
04/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	78672	77667	78672	77667	0.00
04/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	88795	89961	88795	89961	0.00
04/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	521	568	521	568	0.00
04/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	105347	106494	105347	106494	0.00
04/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	235	264	235	264	0.00
04/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	121745	122880	121745	122880	0.00
04/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	104	121	104	121	0.00
04/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	86075	87571	86075	87571	0.00
04/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9302	9152	9302	9152	0.00
04/12/2006	R186 On 01-February-07			Bond Future	7.5900	7.5790	130.9519	131.0885	2.00
04/12/2006	R186 On 03-May-07			Bond Future	7.5500	7.5390	133.8955	134.0443	0.00
04/12/2006	R186 On 02-August-07			Bond Future	7.5100	7.5000	131.5858	131.7220	0.00
04/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19193	20400	19193	20400	0.00
04/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	30436	30277	30436	30277	0.00
04/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	96557	98054	96557	98054	0.00
04/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	14115	14125	14115	14125	0.00
04/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	108138	109442	108138	109442	0.00
04/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	21326	21267	21326	21267	0.00
04/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	35845	37305	35845	37305	0.00
04/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	16216	16309	16216	16309	0.00
04/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	57213	58757	57213	58757	0.00
04/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	7802	7980	7802	7980	0.00
04/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	76562	78097	76562	78097	0.00
04/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	4082	4250	4082	4250	0.00
04/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	86707	88225	86707	88225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	2936	3088	2936	3088	0.00
04/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	114114	115638	114114	115638	0.00
04/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	9546	9582	9546	9582	0.00
04/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	107412	108893	107412	108893	0.00
04/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1534	1648	1534	1648	0.00
04/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	124609	125946	124609	125946	0.00
04/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	15810	15785	15810	15785	0.00
04/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	123170	124702	123170	124702	0.00
04/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	7770	7813	7770	7813	0.00
04/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	128832	130176	128832	130176	0.00
04/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	14631	14613	14631	14613	0.00
04/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	133092	134442	133092	134442	0.00
04/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	13527	13515	13527	13515	0.00
04/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	133258	134691	133258	134691	0.00
04/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	609	676	609	676	0.00
04/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	141658	143195	141658	143195	0.00
04/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	5042	5090	5042	5090	0.00
04/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	150433	151801	150433	151801	0.00
04/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	9778	9784	9778	9784	0.00
04/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	81589	83115	81589	83115	0.00
04/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	3443	3603	3443	3603	0.00
04/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8866	9708	8866	9708	0.00
04/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	52120	51596	52120	51596	0.00
04/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3375	3848	3375	3848	0.00
04/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	79828	78935	79828	78935	0.00
04/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1032	1241	1032	1241	0.00
04/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	111925	110767	111925	110767	0.00
04/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	248	318	248	318	0.00
04/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	146875	145579	146875	145579	0.00
04/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	158738	160140	158738	160140	0.00
04/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	241	276	241	276	0.00
04/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	118623	120151	118623	120151	0.00
04/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	8620	8660	8620	8660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R194 On 01-February-07			Bond Future	8.8900	8.8520	105.4811	105.5191	0.00
04/12/2006	R194 On 03-May-07			Bond Future	8.8000	8.7520	102.7690	102.8086	0.00
04/12/2006	R194 On 02-August-07			Bond Future	8.6500	8.5840	105.0641	105.1012	0.00
04/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2065	2296	2065	2296	0.00
04/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3468	3318	3468	3318	0.00
04/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4003	4241	4003	4241	0.00
04/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4415	4257	4415	4257	0.00
04/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5719	5947	5719	5947	0.00
04/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5185	5042	5185	5042	0.00
04/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1847	2065	1847	2065	0.00
04/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3751	3589	3751	3589	0.00
04/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1121	1287	1121	1287	0.00
04/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5036	4822	5036	4822	0.00
04/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1643	1849	1643	1849	0.00
04/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4050	3875	4050	3875	0.00
04/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5010	5276	5010	5276	0.00
04/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3482	3352	3482	3352	0.00
04/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6295	6534	6295	6534	0.00
04/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4672	4541	4672	4541	0.00
04/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4798	5058	4798	5058	0.00
04/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3657	3521	3657	3521	0.00
04/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5228	5499	5228	5499	0.00
04/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3313	3188	3313	3188	0.00
04/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6595	6840	6595	6840	0.00
04/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4429	4303	4429	4303	0.00
04/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6444	6686	6444	6686	0.00
04/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4550	4421	4550	4421	0.00
04/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6154	6446	6154	6446	0.00
04/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2693	2588	2693	2588	0.00
04/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	523	627	523	627	0.00
04/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6959	6682	6959	6682	0.00
04/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	202	256	202	256	0.00
04/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9169	8842	9169	8842	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	61	84	61	84	0.00
04/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11568	11210	11568	11210	0.00
04/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	19	27	19	27	0.00
04/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14075	13704	14075	13704	0.00
04/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5	8	5	8	0.00
04/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16621	16243	16621	16243	0.00
04/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	2	1	2	0.00
04/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19185	18806	19185	18806	0.00
04/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21763	21383	21763	21383	0.00
04/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
04/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29556	29175	29556	29175	0.00
04/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
04/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26948	26568	26948	26568	0.00
04/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24351	23970	24351	23970	0.00
04/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7221	7476	7221	7476	0.00
04/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3969	3854	3969	3854	0.00
04/12/2006	R201 On 01-February-07			Bond Future	7.9900	7.9680	105.4972	105.6217	0.00
04/12/2006	R201 On 03-May-07			Bond Future	7.9400	7.9170	107.8674	108.0009	0.00
04/12/2006	R201 On 02-August-07			Bond Future	7.8900	7.8660	105.8516	105.9823	0.00
04/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13184	14156	13184	14156	0.00
04/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12533	12260	12533	12260	0.00
04/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	41737	42896	41737	42896	0.00
04/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9885	9709	9885	9709	0.00
04/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	47912	48982	47912	48982	0.00
04/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13948	13711	13948	13711	0.00
04/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6748	7461	6748	7461	0.00
04/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	21025	20494	21025	20494	0.00
04/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	22157	23308	22157	23308	0.00
04/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6845	6752	6845	6752	0.00
04/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33132	34376	33132	34376	0.00
04/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3422	3421	3422	3421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40406	41673	40406	41673	0.00
04/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	2180	2202	2180	2202	0.00
04/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	49935	51152	49935	51152	0.00
04/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	7007	6889	7007	6889	0.00
04/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	55522	56645	55522	56645	0.00
04/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10744	10561	10744	10561	0.00
04/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35512	36766	35512	36766	0.00
04/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2953	2962	2953	2962	0.00
04/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	37939	39200	37939	39200	0.00
04/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2541	2558	2541	2558	0.00
04/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45443	46717	45443	46717	0.00
04/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1591	1620	1591	1620	0.00
04/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	52075	53305	52075	53305	0.00
04/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6402	6297	6402	6297	0.00
04/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	57498	58634	57498	58634	0.00
04/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	10040	9870	10040	9870	0.00
04/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	54248	55489	54248	55489	0.00
04/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5840	5746	5840	5746	0.00
04/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	59502	60650	59502	60650	0.00
04/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9373	9214	9373	9214	0.00
04/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	58472	59747	58472	59747	0.00
04/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	728	759	728	759	0.00
04/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	63228	64506	63228	64506	0.00
04/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3974	3917	3974	3917	0.00
04/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3056	3506	3056	3506	0.00
04/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	32533	31739	32533	31739	0.00
04/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1175	1412	1175	1412	0.00
04/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	46131	45124	46131	45124	0.00
04/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	378	481	378	481	0.00
04/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	61097	59956	61097	59956	0.00
04/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	100	137	100	137	0.00
04/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	76872	75664	76872	75664	0.00
04/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	71710	72977	71710	72977	0.00

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04/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	322	345	322	345	0.00
04/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	67769	68958	67769	68958	0.00
04/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	7045	6927	7045	6927	0.00
04/12/2006	R203 On 01-February-07			Bond Future	7.8800	7.8570	105.9094	106.0612	0.00
04/12/2006	R203 On 03-May-07			Bond Future	7.8300	7.8120	104.1078	104.2651	0.00
04/12/2006	R203 On 02-August-07			Bond Future	7.7900	7.7650	106.4358	106.5912	0.00
04/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7952	8843	7952	8843	0.00
04/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	17253	16625	17253	16625	0.00
04/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	49955	51400	49955	51400	0.00
04/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3816	3690	3816	3690	0.00
04/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	55660	57013	55660	57013	0.00
04/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6934	6734	6934	6734	0.00
04/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	16822	18062	16822	18062	0.00
04/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	8060	7782	8060	7782	0.00
04/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	29443	30887	29443	30887	0.00
04/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	3031	2956	3031	2956	0.00
04/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	44553	46068	44553	46068	0.00
04/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	893	890	893	890	0.00
04/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	50958	52480	50958	52480	0.00
04/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	509	513	509	513	0.00
04/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	47740	49260	47740	49260	0.00
04/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	678	679	678	679	0.00
04/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	61539	63044	61539	63044	0.00
04/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	2079	2012	2079	2012	0.00
04/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	60718	62242	60718	62242	0.00
04/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	202	208	202	208	0.00
04/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	66370	67791	66370	67791	0.00
04/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4520	4388	4520	4388	0.00
04/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	64521	66038	64521	66038	0.00
04/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1768	1712	1768	1712	0.00
04/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	69134	70568	69134	70568	0.00
04/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	4040	3921	4040	3921	0.00
04/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	67529	69055	67529	69055	0.00

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04/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1498	1451	1498	1451	0.00
04/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	71927	73374	71927	73374	0.00
04/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3602	3496	3602	3496	0.00
04/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	54198	55722	54198	55722	0.00
04/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	378	384	378	384	0.00
04/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	77023	78544	77023	78544	0.00
04/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	35	38	35	38	0.00
04/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2983	3485	2983	3485	0.00
04/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	30770	29754	30770	29754	0.00
04/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	856	1068	856	1068	0.00
04/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	47565	46259	47565	46259	0.00
04/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	3	5	3	5	0.00
04/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	106205	104689	106205	104689	0.00
04/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	28	42	28	42	0.00
04/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	85933	84428	85933	84428	0.00
04/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	182	247	182	247	0.00
04/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	66260	64807	66260	64807	0.00
04/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	79739	81290	79739	81290	0.00
04/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	741	720	741	720	0.00
04/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	83332	84819	83332	84819	0.00
04/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2227	2162	2227	2162	0.00
04/12/2006	R204 On 01-February-07			Bond Future	7.8600	7.8380	102.0939	102.2554	0.00
04/12/2006	R204 On 03-May-07			Bond Future	7.8200	7.7960	104.3920	104.5597	0.00
04/12/2006	R204 On 02-August-07			Bond Future	7.7800	7.7550	102.6760	102.8422	0.00
04/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12460	13565	12460	13565	0.00
04/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20883	20373	20883	20373	0.00
04/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	60586	62102	60586	62102	0.00
04/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	10378	10216	10378	10216	0.00
04/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	68124	69537	68124	69537	0.00
04/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	15482	15233	15482	15233	0.00
04/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	22544	23941	22544	23941	0.00
04/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11786	11567	11786	11567	0.00
04/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	35556	37124	35556	37124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6096	6049	6096	6049	0.00
04/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	50592	52232	50592	52232	0.00
04/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2898	2923	2898	2923	0.00
04/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	56984	58634	56984	58634	0.00
04/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	2124	2159	2124	2159	0.00
04/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	53770	55416	53770	55416	0.00
04/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	2484	2515	2484	2515	0.00
04/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	66783	68438	66783	68438	0.00
04/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	1310	1349	1310	1349	0.00
04/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	71524	73099	71524	73099	0.00
04/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	7225	7123	7225	7123	0.00
04/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	78319	79794	78319	79794	0.00
04/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	11759	11573	11759	11573	0.00
04/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	74351	75938	74351	75938	0.00
04/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	6573	6483	6573	6483	0.00
04/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	80947	82435	80947	82435	0.00
04/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10951	10777	10951	10777	0.00
04/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	77210	78808	77210	78808	0.00
04/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5969	5890	5969	5890	0.00
04/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	83604	85105	83604	85105	0.00
04/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	10187	10027	10187	10027	0.00
04/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	60227	61881	60227	61881	0.00
04/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1812	1850	1812	1850	0.00
04/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	83400	85049	83400	85049	0.00
04/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	588	621	588	621	0.00
04/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6104	6865	6104	6865	0.00
04/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	34204	33349	34204	33349	0.00
04/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2551	2992	2551	2992	0.00
04/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	50836	49661	50836	49661	0.00
04/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	894	1105	894	1105	0.00
04/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	69888	68483	69888	68483	0.00
04/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	61	87	61	87	0.00
04/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	112105	110515	112105	110515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	259	341	259	341	0.00
04/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	90500	88966	90500	88966	0.00
04/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	88911	90544	88911	90544	0.00
04/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3993	3949	3993	3949	0.00
04/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	94486	96032	94486	96032	0.00
04/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	7552	7436	7552	7436	0.00
04/12/2006	R206 On 01-February-07			Bond Future	8.0200	7.9950	97.7367	97.8503	0.00
04/12/2006	R206 On 03-May-07			Bond Future	7.9700	7.9440	99.9385	100.0544	0.00
04/12/2006	R206 On 02-August-07			Bond Future	7.9200	7.8920	98.3987	98.5117	0.00
04/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	8669	9464	8669	9464	0.00
04/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	9546	9206	9546	9206	0.00
04/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	15232	15991	15232	15991	0.00
04/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	13573	13173	13573	13173	0.00
04/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	19958	20690	19958	20690	0.00
04/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	15799	15402	15799	15402	0.00
04/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14137	14746	14137	14746	0.00
04/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	22274	21754	22274	21754	0.00
04/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	9638	10234	9638	10234	0.00
04/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	20638	20075	20638	20075	0.00
04/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3843	4365	3843	4365	0.00
04/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	17732	17118	17732	17118	0.00
04/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	16226	17228	16226	17228	0.00
04/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	4303	4171	4303	4171	0.00
04/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	22452	23354	22452	23354	0.00
04/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	8333	8076	8333	8076	0.00
04/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	27002	27845	27002	27845	0.00
04/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	10735	10448	10735	10448	0.00
04/12/2006	R207 On 01-February-07			Bond Future	7.7800	7.7620	96.1270	96.2995	0.00
04/12/2006	R207 On 03-May-07			Bond Future	7.7500	7.7230	98.2928	98.4641	0.00
04/12/2006	R207 On 02-August-07			Bond Future	7.7100	7.6830	96.8465	97.0165	0.00
04/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	11913	13081	11913	13081	0.00
04/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	14580	14023	14580	14023	0.00
04/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	60139	61741	60139	61741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3751	3639	3751	3639	0.00
04/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	65374	66889	65374	66889	0.00
04/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	6522	6336	6522	6336	0.00
04/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	23092	24598	23092	24598	0.00
04/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	6378	6160	6378	6160	0.00
04/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	37810	39486	37810	39486	0.00
04/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	2240	2192	2240	2192	0.00
04/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	51104	52826	51104	52826	0.00
04/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	816	813	816	813	0.00
04/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	57991	59720	57991	59720	0.00
04/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	463	467	463	467	0.00
04/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	54536	56262	54536	56262	0.00
04/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	618	619	618	619	0.00
04/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	64941	66672	64941	66672	0.00
04/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	253	258	253	258	0.00
04/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	72656	74310	72656	74310	0.00
04/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	2081	2023	2081	2023	0.00
04/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	77110	78688	77110	78688	0.00
04/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	4215	4093	4215	4093	0.00
04/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	71905	73635	71905	73635	0.00
04/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	132	137	132	137	0.00
04/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	75854	77518	75854	77518	0.00
04/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1781	1732	1781	1732	0.00
04/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	80118	81710	80118	81710	0.00
04/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3759	3651	3759	3651	0.00
04/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	79072	80745	79072	80745	0.00
04/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1518	1477	1518	1477	0.00
04/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	83151	84754	83151	84754	0.00
04/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3346	3249	3346	3249	0.00
04/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	61462	63192	61462	63192	0.00
04/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	344	349	344	349	0.00
04/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	4978	5710	4978	5710	0.00
04/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	27567	26574	27567	26574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1623	1974	1623	1974	0.00
04/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	44690	43317	44690	43317	0.00
04/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	399	524	399	524	0.00
04/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	64521	62921	64521	62921	0.00
04/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	72	104	72	104	0.00
04/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	85841	84148	85841	84148	0.00
04/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	89171	90898	89171	90898	0.00
04/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	22	24	22	24	0.00
04/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	9	15	9	15	0.00
04/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	108038	106319	108038	106319	0.00
04/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	92066	93761	92066	93761	0.00
04/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	774	756	774	756	0.00
04/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	95464	97105	95464	97105	0.00
04/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	2054	1995	2054	1995	0.00
04/12/2006	TRT1 On 01-February-07			Index Future	245.5100	245.6830	245.5140	245.6830	500.00
04/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	30650	32220	30650	32220	0.00
04/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	11510	11390	11510	11390	0.00
05/12/2006	CRD1 On 01-February-07			Index Future	106.8600	106.6500	106.8560	106.6500	10.00
05/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13422	12168	13422	12168	0.00
05/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4862	5668	4862	5668	0.00
05/12/2006	GOVI On 01-February-07			jGovi	249.2600	248.5360	249.2640	248.5360	71.00
05/12/2006	GOVI On 03-May-07			jGovi	254.9200	254.0265	254.9215	254.0265	118.00
05/12/2006	GOVI On 02-August-07			jGovi	260.5400	259.6180	260.5400	259.6180	0.00
05/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	192640	185360	192640	185360	0.00
05/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
05/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	199224	190280	199224	190280	0.00
05/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	9	15	9	15	0.00
05/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	200541	191382	200541	191382	0.00
05/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	141	202	141	202	0.00
05/12/2006	ILBI On 01-February-07			Index Future	272.9100	272.9290	272.9060	272.9290	0.00
05/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	80723	80999	80723	80999	0.00
05/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1663	1709	1663	1709	0.00
05/12/2006	J153 On 31-August-10			jSwap	8.8300	8.8320	0.0449	0.0450	0.00



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05/12/2006	J157 On 15-September-15			jSwap	8.4000	8.4490	0.0534	0.0503	0.00
05/12/2006	J186 On 21-December-26			jSwap	7.8100	7.8750	0.0316	0.0385	0.00
05/12/2006	J194 On 28-February-08			jSwap	9.1200	9.0900	0.0227	0.0223	0.00
05/12/2006	J201 On 22-December-14			jSwap	8.4100	8.4570	0.0561	0.0588	0.00
05/12/2006	J203 On 15-September-17			jSwap	8.2800	8.3280	0.0557	0.0594	0.00
05/12/2006	J204 On 21-December-18			jSwap	8.1800	8.2350	0.0538	0.0581	0.00
05/12/2006	J207 On 15-January-20			jSwap	8.1300	8.1890	0.0106	0.0156	0.00
05/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
05/12/2006	JFRA On 01-February-07			jFra	9.1900	9.1790	0.0224	0.0224	0.00
05/12/2006	JFRA On 07-February-08			jFra	9.0700	9.0170	0.0221	0.0220	0.00
05/12/2006	JFRA On 03-May-07			jFra	9.3100	9.2570	0.0227	0.0226	0.00
05/12/2006	JFRA On 02-August-07			jFra	9.2900	9.2290	0.0226	0.0225	0.00
05/12/2006	JFRA On 01-November-07			jFra	9.2500	9.2150	0.0242	0.0241	0.00
05/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4113	4093	4113	4093	0.00
05/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1	1	1	1	0.00
05/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23550	23511	23550	23511	0.00
05/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19721	19805	19721	19805	0.00
05/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4431	4315	4431	4315	0.00
05/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	28	33	28	33	0.00
05/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4447	4323	4447	4323	0.00
05/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	98	109	98	109	0.00
05/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4764	4693	4764	4693	0.00
05/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	190	200	190	200	0.00
05/12/2006	JN02 On 01-February-07			jNote	9.0700	9.0380	0.1650	0.1645	0.00
05/12/2006	JN02 On 03-May-07			jNote	8.9900	8.9570	0.1636	0.1631	0.00
05/12/2006	JN02 On 02-August-07			jNote	8.8700	8.8570	0.1617	0.1615	0.00
05/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8589	8366	8589	8366	0.00
05/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7335	7677	7335	7677	0.00
05/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10506	10328	10506	10328	0.00
05/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15333	15667	15333	15667	0.00
05/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13032	12932	13032	12932	0.00
05/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19886	20099	19886	20099	0.00
05/12/2006	JN05 On 01-February-07			jNote	8.6000	8.6270	0.3452	0.3461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	JN05 On 03-May-07			jNote	8.5400	8.5700	0.3433	0.3444	0.00
05/12/2006	JN05 On 02-August-07			jNote	8.4700	8.5050	0.3410	0.3424	0.00
05/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	951	1077	951	1077	0.00
05/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	26871	26075	26871	26075	0.00
05/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3385	3630	3385	3630	0.00
05/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31838	30956	31838	30956	0.00
05/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5273	5623	5273	5623	0.00
05/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36723	35615	36723	35615	0.00
05/12/2006	JN10 On 01-February-07			jNote	8.2100	8.2660	0.5510	0.5537	0.00
05/12/2006	JN10 On 03-May-07			jNote	8.1600	8.2160	0.5488	0.5516	0.00
05/12/2006	JN10 On 02-August-07			jNote	8.1000	8.1610	0.5463	0.5494	0.00
05/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	32	58	32	58	0.00
05/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	52757	49225	52757	49225	0.00
05/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	574	763	574	763	0.00
05/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	56996	53403	56996	53403	0.00
05/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1359	1699	1359	1699	0.00
05/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	62061	58182	62061	58182	0.00
05/12/2006	JROD On 31-January-07			jRod	8.5000	8.5060	0.0014	0.0014	0.00
05/12/2006	JROD On 28-February-07			jRod	8.9000	8.9080	0.0024	0.0024	0.00
05/12/2006	JROD On 30-March-07			jRod	8.6700	8.6780	0.0035	0.0035	0.00
05/12/2006	JROD On 30-April-07			jRod	8.9300	8.9360	0.0047	0.0047	0.00
05/12/2006	JROD On 31-May-07			jRod	9.1400	9.1400	0.0057	0.0057	0.00
05/12/2006	JROD On 29-December-06			jRod	8.1000	8.1080	0.0005	0.0005	0.00
05/12/2006	OTH1 On 01-February-07			Index Future	245.5000	244.9880	245.5040	244.9880	15.00
05/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	30560	27430	30560	27430	0.00
05/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11320	13350	11320	13350	0.00
05/12/2006	R153 On 01-February-07			Bond Future	8.2900	8.3200	119.9657	119.8668	26.00
05/12/2006	R153 On 03-May-07			Bond Future	8.2500	8.2800	115.9333	115.8407	0.00
05/12/2006	R153 On 02-August-07			Bond Future	8.0700	8.1010	118.7811	118.7032	0.00
05/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6841	6445	6841	6445	0.00
05/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8161	8754	8161	8754	0.00
05/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16451	15936	16451	15936	0.00
05/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8760	9172	8760	9172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22715	22260	22715	22260	0.00
05/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10498	10823	10498	10823	0.00
05/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3476	3239	3476	3239	0.00
05/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13091	13843	13091	13843	0.00
05/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22397	21776	22397	21776	0.00
05/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5564	5870	5564	5870	0.00
05/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10562	10031	10562	10031	0.00
05/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5300	5759	5300	5759	0.00
05/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17574	16863	17574	16863	0.00
05/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2530	2808	2530	2808	0.00
05/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12728	12132	12728	12132	0.00
05/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4193	4587	4193	4587	0.00
05/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11623	11059	11623	11059	0.00
05/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4723	5149	4723	5149	0.00
05/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20310	19723	20310	19723	0.00
05/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6514	6854	6514	6854	0.00
05/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26356	25858	26356	25858	0.00
05/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8462	8744	8462	8744	0.00
05/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24398	23577	24398	23577	0.00
05/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1283	1451	1283	1451	0.00
05/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21341	20737	21341	20737	0.00
05/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6025	6348	6025	6348	0.00
05/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27309	26801	27309	26801	0.00
05/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8002	8273	8002	8273	0.00
05/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28279	27761	28279	27761	0.00
05/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7560	7821	7560	7821	0.00
05/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1460	1345	1460	1345	0.00
05/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	19447	20321	19447	20321	0.00
05/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	551	504	551	504	0.00
05/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26988	27929	26988	27929	0.00
05/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	175	159	175	159	0.00
05/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	35139	36112	35139	36112	0.00
05/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	46	42	46	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43616	44601	43616	44601	0.00
05/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
05/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	61024	62013	61024	62013	0.00
05/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	10	9	10	9	0.00
05/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	52266	53254	52266	53254	0.00
05/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31742	30848	31742	30848	0.00
05/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	630	725	630	725	0.00
05/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26856	26171	26856	26171	0.00
05/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3981	4222	3981	4222	0.00
05/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32316	31759	32316	31759	0.00
05/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5975	6197	5975	6197	0.00
05/12/2006	R157 On 01-February-07			Bond Future	7.9500	8.0100	139.4596	139.0114	0.00
05/12/2006	R157 On 03-May-07			Bond Future	7.9300	7.9850	135.5477	135.1098	504.00
05/12/2006	R157 On 02-August-07			Bond Future	7.8200	7.8830	138.9436	138.4778	0.00
05/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18413	16223	18413	16223	0.00
05/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14677	16968	14677	16968	0.00
05/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	52769	49678	52769	49678	0.00
05/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11577	12866	11577	12866	0.00
05/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	64458	61232	64458	61232	0.00
05/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16641	18073	16641	18073	0.00
05/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14529	12660	14529	12660	250.00
05/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	18279	20892	18279	20892	0.00
05/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	80138	76394	80138	76394	0.00
05/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4499	5135	4499	5135	0.00
05/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	30156	27204	30156	27204	0.00
05/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	7948	9478	7948	9478	0.00
05/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	38437	35099	38437	35099	150.00
05/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	5310	6453	5310	6453	0.00
05/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	44337	40779	44337	40779	0.00
05/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3998	4922	3998	4922	0.00
05/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	47381	43726	47381	43726	0.00
05/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3457	4283	3457	4283	0.00
05/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	53621	49793	53621	49793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2564	3218	2564	3218	0.00
05/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	63224	59840	63224	59840	0.00
05/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8103	9099	8103	9099	0.00
05/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	74234	70763	74234	70763	0.00
05/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12828	14016	12828	14016	0.00
05/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	113067	108642	113067	108642	0.00
05/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	144	200	144	200	150.00
05/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	50478	46733	50478	46733	0.00
05/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2981	3717	2981	3717	0.00
05/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	60019	56048	60019	56048	0.00
05/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1883	2394	1883	2394	0.00
05/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	65951	62500	65951	62500	0.00
05/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7380	8308	7380	8308	0.00
05/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	76764	73236	76764	73236	0.00
05/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11991	13122	11991	13122	0.00
05/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	68718	65203	68718	65203	0.00
05/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6708	7573	6708	7573	0.00
05/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	70965	66850	70965	66850	0.00
05/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2837	3380	2837	3380	0.00
05/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	76473	72260	76473	72260	0.00
05/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	868	1136	868	1136	0.00
05/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9689	8292	9689	8292	0.00
05/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	24773	27857	24773	27857	0.00
05/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4538	3781	4538	3781	0.00
05/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38798	42523	38798	42523	0.00
05/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1812	1470	1812	1470	0.00
05/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55612	59751	55612	59751	0.00
05/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	608	480	608	480	0.00
05/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	74318	78672	74318	78672	0.00
05/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	93143	88795	93143	88795	0.00
05/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	387	521	387	521	0.00
05/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	109763	105347	109763	105347	0.00
05/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	170	235	170	235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	126196	121745	126196	121745	0.00
05/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	73	104	73	104	0.00
05/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	89865	86075	89865	86075	0.00
05/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8434	9302	8434	9302	0.00
05/12/2006	R186 On 01-February-07			Bond Future	7.5000	7.5900	132.0259	130.9519	2.00
05/12/2006	R186 On 03-May-07			Bond Future	7.4600	7.5510	134.9929	133.8955	0.00
05/12/2006	R186 On 02-August-07			Bond Future	7.4200	7.5110	132.6940	131.5858	0.00
05/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	24044	19193	24044	19193	0.00
05/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	24547	30436	24547	30436	0.00
05/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	105252	96557	105252	96557	0.00
05/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	11836	14115	11836	14115	0.00
05/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	116566	108138	116566	108138	0.00
05/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	18673	21326	18673	21326	0.00
05/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	42793	35845	42793	35845	0.00
05/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	12424	16216	12424	16216	0.00
05/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	65812	57213	65812	57213	0.00
05/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	5661	7802	5661	7802	0.00
05/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	86056	76562	86056	76562	0.00
05/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2835	4082	2835	4082	0.00
05/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	96511	86707	96511	86707	0.00
05/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	2000	2936	2000	2936	0.00
05/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	123416	114114	123416	114114	0.00
05/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	7875	9546	7875	9546	0.00
05/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	117629	107412	117629	107412	0.00
05/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1011	1534	1011	1534	0.00
05/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	133585	124609	133585	124609	0.00
05/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	13704	15810	13704	15810	0.00
05/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	132730	123170	132730	123170	0.00
05/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	6355	7770	6355	7770	0.00
05/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	137933	128832	137933	128832	0.00
05/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	12651	14631	12651	14631	0.00
05/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	142312	133092	142312	133092	0.00
05/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	11665	13527	11665	13527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	143771	133258	143771	133258	0.00
05/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	382	609	382	609	0.00
05/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	151644	141658	151644	141658	0.00
05/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4053	5042	4053	5042	0.00
05/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	160080	150433	160080	150433	0.00
05/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8344	9778	8344	9778	0.00
05/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	91252	81589	91252	81589	0.00
05/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2366	3443	2366	3443	0.00
05/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	11675	8866	11675	8866	0.00
05/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	44189	52120	44189	52120	0.00
05/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4692	3375	4692	3375	0.00
05/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	70405	79828	70405	79828	0.00
05/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1519	1032	1519	1032	0.00
05/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	101672	111925	101672	111925	0.00
05/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	387	248	387	248	0.00
05/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	136274	146875	136274	146875	0.00
05/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	169382	158738	169382	158738	0.00
05/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	145	241	145	241	0.00
05/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	128058	118623	128058	118623	0.00
05/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	7081	8620	7081	8620	0.00
05/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.8900	105.5171	105.4811	0.00
05/12/2006	R194 On 03-May-07			Bond Future	8.7600	8.8030	102.8001	102.7690	0.00
05/12/2006	R194 On 02-August-07			Bond Future	8.6100	8.6520	105.0892	105.0641	0.00
05/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2197	2065	2197	2065	0.00
05/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3239	3468	3239	3468	0.00
05/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4142	4003	4142	4003	0.00
05/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4243	4415	4243	4415	0.00
05/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5839	5719	5839	5719	0.00
05/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5054	5185	5054	5185	0.00
05/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1969	1847	1969	1847	0.00
05/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3513	3751	3513	3751	0.00
05/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1205	1121	1205	1121	0.00
05/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4759	5036	4759	5036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1755	1643	1755	1643	0.00
05/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3801	4050	3801	4050	0.00
05/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5172	5010	5172	5010	0.00
05/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3334	3482	3334	3482	0.00
05/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6423	6295	6423	6295	0.00
05/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4549	4672	4549	4672	0.00
05/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4955	4798	4955	4798	0.00
05/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3504	3657	3504	3657	0.00
05/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5394	5228	5394	5228	0.00
05/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3169	3313	3169	3313	0.00
05/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6727	6595	6727	6595	0.00
05/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4310	4429	4310	4429	0.00
05/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6574	6444	6574	6444	0.00
05/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4428	4550	4428	4550	0.00
05/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6338	6154	6338	6154	0.00
05/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2566	2693	2566	2693	0.00
05/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	568	523	568	523	0.00
05/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6644	6959	6644	6959	0.00
05/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	222	202	222	202	0.00
05/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8828	9169	8828	9169	0.00
05/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	68	61	68	61	0.00
05/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11215	11568	11215	11568	0.00
05/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	21	19	21	19	0.00
05/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13717	14075	13717	14075	0.00
05/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	6	5	6	5	0.00
05/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16261	16621	16261	16621	0.00
05/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
05/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18825	19185	18825	19185	0.00
05/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21403	21763	21403	21763	0.00
05/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
05/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29195	29556	29195	29556	0.00
05/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26588	26948	26588	26948	0.00
05/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23990	24351	23990	24351	0.00
05/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7360	7221	7360	7221	0.00
05/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3858	3969	3858	3969	0.00
05/12/2006	R201 On 01-February-07			Bond Future	7.9400	7.9890	105.7998	105.4972	0.00
05/12/2006	R201 On 03-May-07			Bond Future	7.8900	7.9400	108.1753	107.8674	0.00
05/12/2006	R201 On 02-August-07			Bond Future	7.8400	7.8890	106.1587	105.8516	0.00
05/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14687	13184	14687	13184	0.00
05/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11010	12533	11010	12533	0.00
05/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43935	41737	43935	41737	0.00
05/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9003	9885	9003	9885	0.00
05/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	50033	47912	50033	47912	0.00
05/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12998	13948	12998	13948	0.00
05/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7703	6748	7703	6748	0.00
05/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18954	21025	18954	21025	0.00
05/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24182	22157	24182	22157	0.00
05/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5845	6845	5845	6845	0.00
05/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35570	33132	35570	33132	0.00
05/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2834	3422	2834	3422	0.00
05/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	43024	40406	43024	40406	0.00
05/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1772	2180	1772	2180	0.00
05/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	52333	49935	52333	49935	0.00
05/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6325	7007	6325	7007	0.00
05/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	57808	55522	57808	55522	0.00
05/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9960	10744	9960	10744	0.00
05/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38016	35512	38016	35512	0.00
05/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2430	2953	2430	2953	0.00
05/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	40502	37939	40502	37939	0.00
05/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2078	2541	2078	2541	0.00
05/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	48155	45443	48155	45443	0.00
05/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1277	1591	1277	1591	0.00
05/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	54518	52075	54518	52075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5766	6402	5766	6402	0.00
05/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	59823	57498	59823	57498	0.00
05/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9294	10040	9294	10040	0.00
05/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	56735	54248	56735	54248	0.00
05/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5247	5840	5247	5840	0.00
05/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	61865	59502	61865	59502	0.00
05/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8665	9373	8665	9373	0.00
05/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	61338	58472	61338	58472	0.00
05/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	569	728	569	728	0.00
05/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	65870	63228	65870	63228	0.00
05/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3536	3974	3536	3974	0.00
05/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3568	3056	3568	3056	0.00
05/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30019	32533	30019	32533	0.00
05/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1403	1175	1403	1175	0.00
05/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	43333	46131	43333	46131	0.00
05/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	461	378	461	378	0.00
05/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	58154	61097	58154	61097	0.00
05/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	125	100	125	100	0.00
05/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	73871	76872	73871	76872	0.00
05/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	74658	71710	74658	71710	0.00
05/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	245	322	245	322	0.00
05/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	70271	67769	70271	67769	0.00
05/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6476	7045	6476	7045	0.00
05/12/2006	R203 On 01-February-07			Bond Future	7.8000	7.8780	106.4603	105.9094	0.00
05/12/2006	R203 On 03-May-07			Bond Future	7.7600	7.8340	104.6667	104.1078	0.00
05/12/2006	R203 On 02-August-07			Bond Future	7.7100	7.7870	107.0021	106.4358	0.00
05/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	20338	16822	20338	16822	0.00
05/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6067	8060	6067	8060	0.00
05/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	54732	49955	54732	49955	0.00
05/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3005	3816	3005	3816	0.00
05/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	60236	55660	60236	55660	0.00
05/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5848	6934	5848	6934	0.00
05/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10163	7952	10163	7952	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	13955	17253	13955	17253	0.00
05/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	34015	29443	34015	29443	0.00
05/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2093	3031	2093	3031	0.00
05/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	49728	44553	49728	44553	0.00
05/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	559	893	559	893	0.00
05/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	56263	50958	56263	50958	0.00
05/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	306	509	306	509	0.00
05/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	52987	47740	52987	47740	0.00
05/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	416	678	416	678	0.00
05/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	66638	61539	66638	61539	0.00
05/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1589	2079	1589	2079	0.00
05/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	66138	60718	66138	60718	0.00
05/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	114	202	114	202	0.00
05/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	71262	66370	71262	66370	0.00
05/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3751	4520	3751	4520	0.00
05/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	69683	64521	69683	64521	0.00
05/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1342	1768	1342	1768	0.00
05/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	74094	69134	74094	69134	0.00
05/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3338	4040	3338	4040	0.00
05/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	72748	67529	72748	67529	0.00
05/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1128	1498	1128	1498	0.00
05/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	76951	71927	76951	71927	0.00
05/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2964	3602	2964	3602	0.00
05/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	59551	54198	59551	54198	0.00
05/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	222	378	222	378	0.00
05/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	82515	77023	82515	77023	0.00
05/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	17	35	17	35	0.00
05/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4060	2983	4060	2983	0.00
05/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26339	30770	26339	30770	0.00
05/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1247	856	1247	856	0.00
05/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	42447	47565	42447	47565	0.00
05/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	3	6	3	0.00
05/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	100698	106205	100698	106205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	47	28	47	28	0.00
05/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	80443	85933	80443	85933	0.00
05/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	285	182	285	182	0.00
05/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	60854	66260	60854	66260	0.00
05/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	85127	79739	85127	79739	0.00
05/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	541	741	541	741	0.00
05/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	88568	83332	88568	83332	0.00
05/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1801	2227	1801	2227	0.00
05/12/2006	R204 On 01-February-07			Bond Future	7.7700	7.8590	102.7576	102.0939	0.00
05/12/2006	R204 On 03-May-07			Bond Future	7.7300	7.8180	105.0651	104.3920	0.00
05/12/2006	R204 On 02-August-07			Bond Future	7.6900	7.7770	103.3579	102.6760	0.00
05/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15363	12460	15363	12460	0.00
05/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17148	20883	17148	20883	0.00
05/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	65774	60586	65774	60586	0.00
05/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8834	10378	8834	10378	0.00
05/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	73163	68124	73163	68124	0.00
05/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13703	15482	13703	15482	0.00
05/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	26660	22544	26660	22544	0.00
05/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	9264	11786	9264	11786	0.00
05/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	40673	35556	40673	35556	0.00
05/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4576	6096	4576	6096	0.00
05/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	56406	50592	56406	50592	0.00
05/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2075	2898	2075	2898	0.00
05/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	62991	56984	62991	56984	0.00
05/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1493	2124	1493	2124	0.00
05/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	59686	53770	59686	53770	0.00
05/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1762	2484	1762	2484	0.00
05/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	73008	66783	73008	66783	0.00
05/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	897	1310	897	1310	0.00
05/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	77093	71524	77093	71524	0.00
05/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6062	7225	6062	7225	0.00
05/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	83695	78319	83695	78319	0.00
05/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10317	11759	10317	11759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	80004	74351	80004	74351	0.00
05/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5495	6573	5495	6573	0.00
05/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	86401	80947	86401	80947	0.00
05/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9586	10951	9586	10951	0.00
05/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	82943	77210	82943	77210	0.00
05/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4971	5969	4971	5969	0.00
05/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	89133	83604	89133	83604	0.00
05/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8897	10187	8897	10187	0.00
05/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	66316	60227	66316	60227	0.00
05/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1263	1812	1263	1812	0.00
05/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	89838	83400	89838	83400	0.00
05/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	387	588	387	588	0.00
05/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7850	6104	7850	6104	0.00
05/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29312	34204	29312	34204	0.00
05/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3432	2551	3432	2551	0.00
05/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	45079	50836	45079	50836	0.00
05/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1261	894	1261	894	0.00
05/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63616	69888	63616	69888	0.00
05/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	95	61	95	61	0.00
05/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	105500	112105	105500	112105	0.00
05/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	383	259	383	259	0.00
05/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	83986	90500	83986	90500	0.00
05/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	94924	88911	94924	88911	0.00
05/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3275	3993	3275	3993	0.00
05/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	100288	94486	100288	94486	0.00
05/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6535	7552	6535	7552	0.00
05/12/2006	R206 On 01-February-07			Bond Future	7.9700	8.0170	98.0053	97.7367	0.00
05/12/2006	R206 On 03-May-07			Bond Future	7.9200	7.9670	100.2007	99.9385	0.00
05/12/2006	R206 On 02-August-07			Bond Future	7.8600	7.9150	98.6641	98.3987	0.00
05/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9969	8669	9969	8669	0.00
05/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	8160	9546	8160	9546	0.00
05/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	16600	15232	16600	15232	0.00
05/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	12319	13573	12319	13573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21402	19958	21402	19958	0.00
05/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14589	15799	14589	15799	0.00
05/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15291	14137	15291	14137	0.00
05/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20774	22274	20774	22274	0.00
05/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10644	9638	10644	9638	0.00
05/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	19023	20638	19023	20638	0.00
05/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4571	3843	4571	3843	0.00
05/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15774	17732	15774	17732	0.00
05/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	18109	16226	18109	16226	0.00
05/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3501	4303	3501	4303	0.00
05/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	24174	22452	24174	22452	0.00
05/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7433	8333	7433	8333	0.00
05/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	28726	27002	28726	27002	0.00
05/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9805	10735	9805	10735	0.00
05/12/2006	R207 On 01-February-07			Bond Future	7.7000	7.7840	96.7720	96.1270	0.00
05/12/2006	R207 On 03-May-07			Bond Future	7.6600	7.7450	98.9412	98.2928	0.00
05/12/2006	R207 On 02-August-07			Bond Future	7.6200	7.7050	97.4979	96.8465	0.00
05/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	15113	11913	15113	11913	0.00
05/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	11330	14580	11330	14580	0.00
05/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	65798	60139	65798	60139	0.00
05/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2925	3751	2925	3751	0.00
05/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	70798	65374	70798	65374	0.00
05/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5431	6522	5431	6522	0.00
05/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	27736	23092	27736	23092	0.00
05/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	4573	6378	4573	6378	0.00
05/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	43481	37810	43481	37810	0.00
05/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1462	2240	1462	2240	0.00
05/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	57227	51104	57227	51104	0.00
05/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	490	816	490	816	0.00
05/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	64243	57991	64243	57991	0.00
05/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	266	463	266	463	0.00
05/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	60730	54536	60730	54536	0.00
05/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	363	618	363	618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	71277	64941	71277	64941	0.00
05/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	138	253	138	253	0.00
05/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	78636	72656	78636	72656	0.00
05/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1578	2081	1578	2081	0.00
05/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	82860	77110	82860	77110	0.00
05/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3451	4215	3451	4215	0.00
05/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	78291	71905	78291	71905	0.00
05/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	69	132	69	132	0.00
05/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	81898	75854	81898	75854	0.00
05/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1340	1781	1340	1781	0.00
05/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	85937	80118	85937	80118	0.00
05/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3064	3759	3064	3759	0.00
05/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	85172	79072	85172	79072	0.00
05/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1134	1518	1134	1518	0.00
05/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	89034	83151	89034	83151	0.00
05/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2715	3346	2715	3346	0.00
05/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	67761	61462	67761	61462	0.00
05/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	193	344	193	344	0.00
05/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6733	4978	6733	4978	0.00
05/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	22871	27567	22871	27567	0.00
05/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2354	1623	2354	1623	0.00
05/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	38972	44690	38972	44690	0.00
05/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	624	399	624	399	0.00
05/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	58296	64521	58296	64521	0.00
05/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	122	72	122	72	0.00
05/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	79441	85841	79441	85841	0.00
05/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	95609	89171	95609	89171	0.00
05/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10	22	10	22	0.00
05/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	17	9	17	9	0.00
05/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	101596	108038	101596	108038	0.00
05/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	98337	92066	98337	92066	0.00
05/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	561	774	561	774	0.00
05/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	101561	95464	101561	95464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1637	2054	1637	2054	0.00
05/12/2006	TRT1 On 01-February-07			Index Future	246.2300	245.5140	246.2260	245.5140	500.00
05/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	35356	30650	35356	30650	0.00
05/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	9096	11510	9096	11510	0.00
06/12/2006	CRD1 On 01-February-07			Index Future	106.8200	106.8560	106.8210	106.8560	10.00
06/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13124	13422	13124	13422	0.00
06/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4914	4862	4914	4862	0.00
06/12/2006	GOVI On 01-February-07			jGovi	249.2400	249.2640	249.2440	249.2640	71.00
06/12/2006	GOVI On 03-May-07			jGovi	254.9000	254.9215	254.8955	254.9215	118.00
06/12/2006	GOVI On 02-August-07			jGovi	260.5200	260.5400	260.5150	260.5400	0.00
06/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	192440	192640	192440	192640	0.00
06/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
06/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	198963	199224	198963	199224	0.00
06/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	8	9	8	9	0.00
06/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	200290	200541	200290	200541	0.00
06/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	140	141	140	141	0.00
06/12/2006	ILBI On 01-February-07			Index Future	272.8300	272.9060	272.8320	272.9060	0.00
06/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	79971	80723	79971	80723	0.00
06/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1651	1663	1651	1663	0.00
06/12/2006	J153 On 31-August-10			jSwap	8.8400	8.8300	0.0453	0.0449	0.00
06/12/2006	J157 On 15-September-15			jSwap	8.4000	8.4010	0.0532	0.0534	0.00
06/12/2006	J186 On 21-December-26			jSwap	7.8100	7.8070	0.0324	0.0316	0.00
06/12/2006	J194 On 28-February-08			jSwap	9.1300	9.1170	0.0228	0.0227	0.00
06/12/2006	J201 On 22-December-14			jSwap	8.4200	8.4120	0.0567	0.0561	0.00
06/12/2006	J203 On 15-September-17			jSwap	8.2800	8.2750	0.0557	0.0557	0.00
06/12/2006	J204 On 21-December-18			jSwap	8.1700	8.1780	0.0534	0.0538	0.00
06/12/2006	J207 On 15-January-20			jSwap	8.1200	8.1280	0.0100	0.0106	0.00
06/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
06/12/2006	JFRA On 01-February-07			jFra	9.2000	9.1870	0.0224	0.0224	0.00
06/12/2006	JFRA On 07-February-08			jFra	9.0500	9.0680	0.0221	0.0221	0.00
06/12/2006	JFRA On 03-May-07			jFra	9.3300	9.3070	0.0227	0.0227	0.00
06/12/2006	JFRA On 02-August-07			jFra	9.2900	9.2850	0.0227	0.0226	0.00
06/12/2006	JFRA On 01-November-07			jFra	9.2800	9.2460	0.0243	0.0242	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4139	4113	4139	4113	0.00
06/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1	1	1	1	0.00
06/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23505	23550	23505	23550	0.00
06/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19714	19721	19714	19721	0.00
06/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4490	4431	4490	4431	0.00
06/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	26	28	26	28	0.00
06/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4467	4447	4467	4447	0.00
06/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	95	98	95	98	0.00
06/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4831	4764	4831	4764	0.00
06/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	181	190	181	190	0.00
06/12/2006	JN02 On 01-February-07			jNote	9.0800	9.0690	0.1652	0.1650	0.00
06/12/2006	JN02 On 03-May-07			jNote	9.0000	8.9850	0.1638	0.1636	0.00
06/12/2006	JN02 On 02-August-07			jNote	8.8900	8.8740	0.1619	0.1617	0.00
06/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8634	8589	8634	8589	0.00
06/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7163	7335	7163	7335	0.00
06/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10559	10506	10559	10506	0.00
06/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15167	15333	15167	15333	0.00
06/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13092	13032	13092	13032	0.00
06/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19727	19886	19727	19886	0.00
06/12/2006	JN05 On 01-February-07			jNote	8.6100	8.6040	0.3455	0.3452	0.00
06/12/2006	JN05 On 03-May-07			jNote	8.5500	8.5420	0.3435	0.3433	0.00
06/12/2006	JN05 On 02-August-07			jNote	8.4800	8.4690	0.3413	0.3410	0.00
06/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	961	951	961	951	0.00
06/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	26472	26871	26472	26871	0.00
06/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3425	3385	3425	3385	0.00
06/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31508	31838	31508	31838	0.00
06/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5319	5273	5319	5273	0.00
06/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36440	36723	36440	36723	0.00
06/12/2006	JN10 On 01-February-07			jNote	8.2200	8.2140	0.5509	0.5510	0.00
06/12/2006	JN10 On 03-May-07			jNote	8.1600	8.1610	0.5486	0.5488	0.00
06/12/2006	JN10 On 02-August-07			jNote	8.1000	8.1000	0.5461	0.5463	0.00
06/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	30	32	30	32	0.00
06/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	52675	52757	52675	52757	0.00

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06/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	562	574	562	574	0.00
06/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	57038	56996	57038	56996	0.00
06/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1343	1359	1343	1359	0.00
06/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	62103	62061	62103	62061	0.00
06/12/2006	JROD On 31-January-07			jRod	8.4800	8.4980	0.0014	0.0014	0.00
06/12/2006	JROD On 28-February-07			jRod	8.8800	8.8990	0.0023	0.0024	0.00
06/12/2006	JROD On 30-March-07			jRod	8.6700	8.6740	0.0035	0.0035	0.00
06/12/2006	JROD On 30-April-07			jRod	8.9400	8.9320	0.0047	0.0047	0.00
06/12/2006	JROD On 31-May-07			jRod	9.1500	9.1370	0.0057	0.0057	0.00
06/12/2006	JROD On 29-December-06			jRod	8.1000	8.1040	0.0004	0.0005	0.00
06/12/2006	OTH1 On 01-February-07			Index Future	245.4300	245.5040	245.4300	245.5040	15.00
06/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	29919	30560	29919	30560	0.00
06/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	11419	11320	11419	11320	0.00
06/12/2006	R153 On 01-February-07			Bond Future	8.3000	8.2900	119.9327	119.9657	44.00
06/12/2006	R153 On 03-May-07			Bond Future	8.2600	8.2500	115.9025	115.9333	0.00
06/12/2006	R153 On 02-August-07			Bond Future	8.0900	8.0740	118.7263	118.7811	0.00
06/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6621	6841	6621	6841	0.00
06/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8271	8161	8271	8161	0.00
06/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16225	16451	16225	16451	0.00
06/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8843	8760	8843	8760	0.00
06/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22340	22715	22340	22715	0.00
06/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10673	10498	10673	10498	0.00
06/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3323	3476	3323	3476	0.00
06/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13268	13091	13268	13091	0.00
06/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22141	22397	22141	22397	0.00
06/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5618	5564	5618	5564	0.00
06/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10297	10562	10297	10562	0.00
06/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5366	5300	5366	5300	0.00
06/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17266	17574	17266	17574	0.00
06/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2552	2530	2552	2530	0.00
06/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12446	12728	12446	12728	0.00
06/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4241	4193	4241	4193	0.00
06/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11349	11623	11349	11623	0.00

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06/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4779	4723	4779	4723	0.00
06/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20063	20310	20063	20310	0.00
06/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6576	6514	6576	6514	0.00
06/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	25954	26356	25954	26356	0.00
06/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8609	8462	8609	8462	0.00
06/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24073	24398	24073	24398	0.00
06/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1288	1283	1288	1283	0.00
06/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21090	21341	21090	21341	0.00
06/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6083	6025	6083	6025	0.00
06/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	26901	27309	26901	27309	0.00
06/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8142	8002	8142	8002	0.00
06/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	27864	28279	27864	28279	0.00
06/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7694	7560	7694	7560	0.00
06/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1372	1460	1372	1460	0.00
06/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	19689	19447	19689	19447	0.00
06/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	508	551	508	551	0.00
06/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27274	26988	27274	26988	0.00
06/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	158	175	158	175	0.00
06/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	35451	35139	35451	35139	0.00
06/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	41	46	41	46	0.00
06/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43940	43616	43940	43616	0.00
06/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
06/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	61354	61024	61354	61024	0.00
06/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	9	10	9	10	0.00
06/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	52594	52266	52594	52266	0.00
06/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31410	31742	31410	31742	0.00
06/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	628	630	628	630	0.00
06/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26585	26856	26585	26856	0.00
06/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4019	3981	4019	3981	0.00
06/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	31878	32316	31878	32316	0.00
06/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6086	5975	6086	5975	0.00
06/12/2006	R157 On 01-February-07			Bond Future	7.9400	7.9500	139.5345	139.4596	0.00
06/12/2006	R157 On 03-May-07			Bond Future	7.9200	7.9250	135.6209	135.5477	504.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R157 On 02-August-07			Bond Future	7.8000	7.8180	139.0802	138.9436	0.00
06/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14742	14529	14742	14529	250.00
06/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	17743	18279	17743	18279	0.00
06/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	53231	52769	53231	52769	0.00
06/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11307	11577	11307	11577	0.00
06/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	65374	64458	65374	64458	0.00
06/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16192	16641	16192	16641	0.00
06/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	18680	18413	18680	18413	0.00
06/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14195	14677	14195	14677	0.00
06/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	80729	80138	80729	80138	0.00
06/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4359	4499	4359	4499	0.00
06/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	30563	30156	30563	30156	0.00
06/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	7606	7948	7606	7948	0.00
06/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	38921	38437	38921	38437	150.00
06/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	5045	5310	5045	5310	0.00
06/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	44867	44337	44867	44337	0.00
06/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3779	3998	3779	3998	0.00
06/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	47933	47381	47933	47381	0.00
06/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3259	3457	3259	3457	0.00
06/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	54210	53621	54210	53621	0.00
06/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2405	2564	2405	2564	0.00
06/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	63743	63224	63743	63224	0.00
06/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7891	8103	7891	8103	0.00
06/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	75225	74234	75225	74234	0.00
06/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12454	12828	12454	12828	0.00
06/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	113800	113067	113800	113067	0.00
06/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	128	144	128	144	150.00
06/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	51049	50478	51049	50478	0.00
06/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2803	2981	2803	2981	0.00
06/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	60640	60019	60640	60019	0.00
06/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1756	1883	1756	1883	0.00
06/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	66483	65951	66483	65951	0.00
06/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7180	7380	7180	7380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	77773	76764	77773	76764	0.00
06/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11635	11991	11635	11991	0.00
06/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	69263	68718	69263	68718	0.00
06/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6522	6708	6522	6708	0.00
06/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	72171	70965	72171	70965	0.00
06/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2678	2837	2678	2837	0.00
06/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	77152	76473	77152	76473	0.00
06/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	798	868	798	868	0.00
06/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9830	9689	9830	9689	0.00
06/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	24165	24773	24165	24773	0.00
06/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4593	4538	4593	4538	0.00
06/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38104	38798	38104	38798	0.00
06/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1826	1812	1826	1812	0.00
06/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	54876	55612	54876	55612	0.00
06/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	608	608	608	608	0.00
06/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	73569	74318	73569	74318	0.00
06/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	93856	93143	93856	93143	0.00
06/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	351	387	351	387	0.00
06/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	110494	109763	110494	109763	0.00
06/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	152	170	152	170	0.00
06/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	126936	126196	126936	126196	0.00
06/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	65	73	65	73	0.00
06/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	90956	89865	90956	89865	0.00
06/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8159	8434	8159	8434	0.00
06/12/2006	R186 On 01-February-07			Bond Future	7.4800	7.5040	132.3280	132.0259	2.00
06/12/2006	R186 On 03-May-07			Bond Future	7.4400	7.4630	135.2946	134.9929	0.00
06/12/2006	R186 On 02-August-07			Bond Future	7.4000	7.4220	132.9952	132.6940	0.00
06/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	25392	24044	25392	24044	0.00
06/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	22874	24547	22874	24547	0.00
06/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	107624	105252	107624	105252	0.00
06/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	11191	11836	11191	11836	0.00
06/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	118842	116566	118842	116566	0.00
06/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	17936	18673	17936	18673	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	44738	42793	44738	42793	0.00
06/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	11347	12424	11347	12424	0.00
06/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	68227	65812	68227	65812	0.00
06/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	5055	5661	5055	5661	0.00
06/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	88726	86056	88726	86056	0.00
06/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2485	2835	2485	2835	0.00
06/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	99269	96511	99269	96511	0.00
06/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1737	2000	1737	2000	0.00
06/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	125961	123416	125961	123416	0.00
06/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	7402	7875	7402	7875	0.00
06/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	120502	117629	120502	117629	0.00
06/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	863	1011	863	1011	0.00
06/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	136012	133585	136012	133585	0.00
06/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	13119	13704	13119	13704	0.00
06/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	135347	132730	135347	132730	0.00
06/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5955	6355	5955	6355	0.00
06/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	140394	137933	140394	137933	0.00
06/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	12100	12651	12100	12651	0.00
06/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	144807	142312	144807	142312	0.00
06/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	11148	11665	11148	11665	0.00
06/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	146729	143771	146729	143771	0.00
06/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	319	382	319	382	0.00
06/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	154381	151644	154381	151644	0.00
06/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3774	4053	3774	4053	0.00
06/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	162694	160080	162694	160080	0.00
06/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	7946	8344	7946	8344	0.00
06/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	93970	91252	93970	91252	0.00
06/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2063	2366	2063	2366	0.00
06/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	12439	11675	12439	11675	0.00
06/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	41932	44189	41932	44189	0.00
06/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5037	4692	5037	4692	0.00
06/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	67729	70405	67729	70405	0.00
06/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1640	1519	1640	1519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	98772	101672	98772	101672	0.00
06/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	419	387	419	387	0.00
06/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	133285	136274	133285	136274	0.00
06/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	172377	169382	172377	169382	0.00
06/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	118	145	118	145	0.00
06/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	130639	128058	130639	128058	0.00
06/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6645	7081	6645	7081	0.00
06/12/2006	R194 On 01-February-07			Bond Future	8.8600	8.8540	105.5071	105.5171	0.00
06/12/2006	R194 On 03-May-07			Bond Future	8.7800	8.7630	102.7877	102.8001	0.00
06/12/2006	R194 On 02-August-07			Bond Future	8.6500	8.6060	105.0663	105.0892	0.00
06/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2130	2197	2130	2197	0.00
06/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3273	3239	3273	3239	0.00
06/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4067	4142	4067	4142	0.00
06/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4292	4243	4292	4243	0.00
06/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5708	5839	5708	5839	0.00
06/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5152	5054	5152	5054	0.00
06/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1906	1969	1906	1969	0.00
06/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3550	3513	3550	3513	0.00
06/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1156	1205	1156	1205	0.00
06/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4811	4759	4811	4759	0.00
06/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1696	1755	1696	1755	0.00
06/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3842	3801	3842	3801	0.00
06/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5087	5172	5087	5172	0.00
06/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3373	3334	3373	3334	0.00
06/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6284	6423	6284	6423	0.00
06/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4640	4549	4640	4549	0.00
06/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4872	4955	4872	4955	0.00
06/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3545	3504	3545	3504	0.00
06/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5308	5394	5308	5394	0.00
06/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3207	3169	3207	3169	0.00
06/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6585	6727	6585	6727	0.00
06/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4397	4310	4397	4310	0.00
06/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6434	6574	6434	6574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4517	4428	4517	4428	0.00
06/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6246	6338	6246	6338	0.00
06/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2598	2566	2598	2566	0.00
06/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	538	568	538	568	0.00
06/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6714	6644	6714	6644	0.00
06/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	206	222	206	222	0.00
06/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8913	8828	8913	8828	0.00
06/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	62	68	62	68	0.00
06/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11309	11215	11309	11215	0.00
06/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	19	21	19	21	0.00
06/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13815	13717	13815	13717	0.00
06/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5	6	5	6	0.00
06/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16360	16261	16360	16261	0.00
06/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
06/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18925	18825	18925	18825	0.00
06/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21503	21403	21503	21403	0.00
06/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
06/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29295	29195	29295	29195	0.00
06/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
06/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26688	26588	26688	26588	0.00
06/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24090	23990	24090	23990	0.00
06/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7212	7360	7212	7360	0.00
06/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3938	3858	3938	3858	0.00
06/12/2006	R201 On 01-February-07			Bond Future	7.9200	7.9380	105.9128	105.7998	0.00
06/12/2006	R201 On 03-May-07			Bond Future	7.8700	7.8870	108.2860	108.1753	0.00
06/12/2006	R201 On 02-August-07			Bond Future	7.8200	7.8350	106.2613	106.1587	0.00
06/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15209	14687	15209	14687	0.00
06/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10402	11010	10402	11010	0.00
06/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	44700	43935	44700	43935	0.00
06/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8661	9003	8661	9003	0.00
06/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	50720	50033	50720	50033	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12659	12998	12659	12998	0.00
06/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8021	7703	8021	7703	0.00
06/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18142	18954	18142	18954	0.00
06/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24907	24182	24907	24182	0.00
06/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5439	5845	5439	5845	0.00
06/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	36458	35570	36458	35570	0.00
06/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2592	2834	2592	2834	0.00
06/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	43985	43024	43985	43024	0.00
06/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1603	1772	1603	1772	0.00
06/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	53174	52333	53174	52333	0.00
06/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6059	6325	6059	6325	0.00
06/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	58552	57808	58552	57808	0.00
06/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9678	9960	9678	9960	0.00
06/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38930	38016	38930	38016	0.00
06/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2215	2430	2215	2430	0.00
06/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	41441	40502	41441	40502	0.00
06/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1887	2078	1887	2078	0.00
06/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	49155	48155	49155	48155	0.00
06/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1147	1277	1147	1277	0.00
06/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	55377	54518	55377	54518	0.00
06/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5517	5766	5517	5766	0.00
06/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	60581	59823	60581	59823	0.00
06/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9026	9294	9026	9294	0.00
06/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	57610	56735	57610	56735	0.00
06/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5015	5247	5015	5247	0.00
06/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	62635	61865	62635	61865	0.00
06/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8409	8665	8409	8665	0.00
06/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	62401	61338	62401	61338	0.00
06/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	502	569	502	569	0.00
06/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	66805	65870	66805	65870	0.00
06/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3364	3536	3364	3536	0.00
06/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3727	3568	3727	3568	0.00
06/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	29048	30019	29048	30019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1467	1403	1467	1403	0.00
06/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	42268	43333	42268	43333	0.00
06/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	482	461	482	461	0.00
06/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	57045	58154	57045	58154	0.00
06/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	130	125	130	125	0.00
06/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	72746	73871	72746	73871	0.00
06/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	75755	74658	75755	74658	0.00
06/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	212	245	212	245	0.00
06/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	71091	70271	71091	70271	0.00
06/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6270	6476	6270	6476	0.00
06/12/2006	R203 On 01-February-07			Bond Future	7.7800	7.8020	106.6059	106.4603	0.00
06/12/2006	R203 On 03-May-07			Bond Future	7.7400	7.7560	104.8106	104.6667	0.00
06/12/2006	R203 On 02-August-07			Bond Future	7.6900	7.7070	107.1372	107.0021	0.00
06/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10737	10163	10737	10163	0.00
06/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	13072	13955	13072	13955	0.00
06/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	55963	54732	55963	54732	0.00
06/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2797	3005	2797	3005	0.00
06/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	61325	60236	61325	60236	0.00
06/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5585	5848	5585	5848	0.00
06/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	21265	20338	21265	20338	0.00
06/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5538	6067	5538	6067	0.00
06/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	35227	34015	35227	34015	0.00
06/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1849	2093	1849	2093	0.00
06/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	51100	49728	51100	49728	0.00
06/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	475	559	475	559	0.00
06/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	57669	56263	57669	56263	0.00
06/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	255	306	255	306	0.00
06/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	54377	52987	54377	52987	0.00
06/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	350	416	350	416	0.00
06/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	67952	66638	67952	66638	0.00
06/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1465	1589	1465	1589	0.00
06/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	67572	66138	67572	66138	0.00
06/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	92	114	92	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	72427	71262	72427	71262	0.00
06/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3565	3751	3565	3751	0.00
06/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	71014	69683	71014	69683	0.00
06/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1233	1342	1233	1342	0.00
06/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	75276	74094	75276	74094	0.00
06/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3168	3338	3168	3338	0.00
06/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	74093	72748	74093	72748	0.00
06/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1034	1128	1034	1128	0.00
06/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	78147	76951	78147	76951	0.00
06/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2810	2964	2810	2964	0.00
06/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	60968	59551	60968	59551	0.00
06/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	184	222	184	222	0.00
06/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	83967	82515	83967	82515	0.00
06/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	13	17	13	17	0.00
06/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4331	4060	4331	4060	0.00
06/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	25154	26339	25154	26339	0.00
06/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1340	1247	1340	1247	0.00
06/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	41084	42447	41084	42447	0.00
06/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	6	6	6	0.00
06/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	99243	100698	99243	100698	0.00
06/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	51	47	51	47	0.00
06/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	78990	80443	78990	80443	0.00
06/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	307	285	307	285	0.00
06/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	59420	60854	59420	60854	0.00
06/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	86516	85127	86516	85127	0.00
06/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	490	541	490	541	0.00
06/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	89816	88568	89816	88568	0.00
06/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1698	1801	1698	1801	0.00
06/12/2006	R204 On 01-February-07			Bond Future	7.7500	7.7730	102.9129	102.7576	0.00
06/12/2006	R204 On 03-May-07			Bond Future	7.7100	7.7300	105.2189	105.0651	0.00
06/12/2006	R204 On 02-August-07			Bond Future	7.6700	7.6870	103.5026	103.3579	0.00
06/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15995	15363	15995	15363	0.00
06/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	16229	17148	16229	17148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	66932	65774	66932	65774	0.00
06/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8454	8834	8454	8834	0.00
06/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	74207	73163	74207	73163	0.00
06/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13299	13703	13299	13703	0.00
06/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	27582	26660	27582	26660	0.00
06/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	8633	9264	8633	9264	0.00
06/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	41841	40673	41841	40673	0.00
06/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4191	4576	4191	4576	0.00
06/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	57748	56406	57748	56406	0.00
06/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1864	2075	1864	2075	0.00
06/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	64381	62991	64381	62991	0.00
06/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1332	1493	1332	1493	0.00
06/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	61053	59686	61053	59686	0.00
06/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1577	1762	1577	1762	0.00
06/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	74454	73008	74454	73008	0.00
06/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	790	897	790	897	0.00
06/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	78343	77093	78343	77093	0.00
06/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5775	6062	5775	6062	0.00
06/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	84813	83695	84813	83695	0.00
06/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	9988	10317	9988	10317	0.00
06/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	81275	80004	81275	80004	0.00
06/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5227	5495	5227	5495	0.00
06/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	87537	86401	87537	86401	0.00
06/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9274	9586	9274	9586	0.00
06/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	84233	82943	84233	82943	0.00
06/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4724	4971	4724	4971	0.00
06/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	90285	89133	90285	89133	0.00
06/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8603	8897	8603	8897	0.00
06/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	67727	66316	67727	66316	0.00
06/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1121	1263	1121	1263	0.00
06/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	91338	89838	91338	89838	0.00
06/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	335	387	335	387	0.00
06/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8212	7850	8212	7850	0.00

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06/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	28122	29312	28122	29312	0.00
06/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3602	3432	3602	3432	0.00
06/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	43697	45079	43697	45079	0.00
06/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1325	1261	1325	1261	0.00
06/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	62128	63616	62128	63616	0.00
06/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	99	95	99	95	0.00
06/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	103952	105500	103952	105500	0.00
06/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	402	383	402	383	0.00
06/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	82453	83986	82453	83986	0.00
06/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	96283	94924	96283	94924	0.00
06/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3096	3275	3096	3275	0.00
06/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	101502	100288	101502	100288	0.00
06/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6302	6535	6302	6535	0.00
06/12/2006	R206 On 01-February-07			Bond Future	7.9500	7.9650	98.1037	98.0053	0.00
06/12/2006	R206 On 03-May-07			Bond Future	7.9000	7.9150	100.3018	100.2007	0.00
06/12/2006	R206 On 02-August-07			Bond Future	7.8400	7.8610	98.7577	98.6641	0.00
06/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	10428	9969	10428	9969	0.00
06/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7635	8160	7635	8160	0.00
06/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	17119	16600	17119	16600	0.00
06/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11826	12319	11826	12319	0.00
06/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15689	15291	15689	15291	0.00
06/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20236	20774	20236	20774	0.00
06/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21903	21402	21903	21402	0.00
06/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14153	14589	14153	14589	0.00
06/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	11022	10644	11022	10644	0.00
06/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18390	19023	18390	19023	0.00
06/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4818	4571	4818	4571	0.00
06/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15037	15774	15037	15774	0.00
06/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	18788	18109	18788	18109	0.00
06/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3196	3501	3196	3501	0.00
06/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	24831	24174	24831	24174	0.00
06/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7078	7433	7078	7433	0.00
06/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	29327	28726	29327	28726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9470	9805	9470	9805	0.00
06/12/2006	R207 On 01-February-07			Bond Future	7.6800	7.7020	96.9223	96.7720	0.00
06/12/2006	R207 On 03-May-07			Bond Future	7.6400	7.6620	99.0984	98.9412	0.00
06/12/2006	R207 On 02-August-07			Bond Future	7.6000	7.6210	97.6460	97.4979	0.00
06/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	15844	15113	15844	15113	0.00
06/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	10559	11330	10559	11330	0.00
06/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	67168	65798	67168	65798	0.00
06/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2724	2925	2724	2925	0.00
06/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	72029	70798	72029	70798	0.00
06/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5180	5431	5180	5431	0.00
06/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	28814	27736	28814	27736	0.00
06/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	4148	4573	4148	4573	0.00
06/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	44805	43481	44805	43481	0.00
06/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1283	1462	1283	1462	0.00
06/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	58657	57227	58657	57227	0.00
06/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	416	490	416	490	0.00
06/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	65702	64243	65702	64243	0.00
06/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	222	266	222	266	0.00
06/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	62176	60730	62176	60730	0.00
06/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	306	363	306	363	0.00
06/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	72755	71277	72755	71277	0.00
06/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	114	138	114	138	0.00
06/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	80086	78636	80086	78636	0.00
06/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1456	1578	1456	1578	0.00
06/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	84166	82860	84166	82860	0.00
06/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3275	3451	3275	3451	0.00
06/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	79781	78291	79781	78291	0.00
06/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	56	69	56	69	0.00
06/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	83362	81898	83362	81898	0.00
06/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1233	1340	1233	1340	0.00
06/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	87259	85937	87259	85937	0.00
06/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2905	3064	2905	3064	0.00
06/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	86651	85172	86651	85172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1041	1134	1041	1134	0.00
06/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	90371	89034	90371	89034	0.00
06/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2570	2715	2570	2715	0.00
06/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	69230	67761	69230	67761	0.00
06/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	160	193	160	193	0.00
06/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	7121	6733	7121	6733	0.00
06/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	21757	22871	21757	22871	0.00
06/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2508	2354	2508	2354	0.00
06/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	37623	38972	37623	38972	0.00
06/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	667	624	667	624	0.00
06/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	56837	58296	56837	58296	0.00
06/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	130	122	130	122	0.00
06/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	77947	79441	77947	79441	0.00
06/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	97109	95609	97109	95609	0.00
06/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8	10	8	10	0.00
06/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	18	17	18	17	0.00
06/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	100094	101596	100094	101596	0.00
06/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	99857	98337	99857	98337	0.00
06/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	510	561	510	561	0.00
06/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	102947	101561	102947	101561	0.00
06/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1541	1637	1541	1637	0.00
06/12/2006	TRT1 On 01-February-07			Index Future	246.2100	246.2260	246.2080	246.2260	500.00
06/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	35082	35356	35082	35356	0.00
06/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	9002	9096	9002	9096	0.00
07/12/2006	CRD1 On 01-February-07			Index Future	106.9700	106.8210	106.9680	106.8210	10.00
07/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	14040	13124	14040	13124	0.00
07/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4360	4914	4360	4914	0.00
07/12/2006	GOVI On 01-February-07			jGovi	249.5800	249.2440	249.5815	249.2440	71.00
07/12/2006	GOVI On 03-May-07			jGovi	255.1400	254.8955	255.1385	254.8955	118.00
07/12/2006	GOVI On 02-August-07			jGovi	260.7100	260.5150	260.7050	260.5150	0.00
07/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	195815	192440	195815	192440	0.00
07/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
07/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	201392	198963	201392	198963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	7	8	7	8	0.00
07/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	202177	200290	202177	200290	0.00
07/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	127	140	127	140	0.00
07/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8320	272.8080	272.8320	0.00
07/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	79685	79971	79685	79971	0.00
07/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1605	1651	1605	1651	0.00
07/12/2006	J153 On 31-August-10			jSwap	8.8100	8.8420	0.0441	0.0453	0.00
07/12/2006	J157 On 15-September-15			jSwap	8.3600	8.4040	0.0560	0.0532	0.00
07/12/2006	J186 On 21-December-26			jSwap	7.7700	7.8140	0.0277	0.0324	0.00
07/12/2006	J194 On 28-February-08			jSwap	9.1100	9.1300	0.0225	0.0228	0.00
07/12/2006	J201 On 22-December-14			jSwap	8.3700	8.4220	0.0536	0.0567	0.00
07/12/2006	J203 On 15-September-17			jSwap	8.2300	8.2750	0.0527	0.0557	0.00
07/12/2006	J204 On 21-December-18			jSwap	8.1500	8.1730	0.0513	0.0534	0.00
07/12/2006	J207 On 15-January-20			jSwap	8.1000	8.1220	0.0083	0.0100	0.00
07/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
07/12/2006	JFRA On 01-February-07			jFra	9.1900	9.1980	0.0224	0.0224	0.00
07/12/2006	JFRA On 07-February-08			jFra	9.0300	9.0510	0.0220	0.0221	0.00
07/12/2006	JFRA On 03-May-07			jFra	9.3000	9.3320	0.0227	0.0227	0.00
07/12/2006	JFRA On 02-August-07			jFra	9.2500	9.2940	0.0225	0.0227	0.00
07/12/2006	JFRA On 01-November-07			jFra	9.2300	9.2750	0.0242	0.0243	0.00
07/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4122	4139	4122	4139	0.00
07/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1	1	1	1	0.00
07/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23456	23505	23456	23505	0.00
07/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19711	19714	19711	19714	0.00
07/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4407	4490	4407	4490	0.00
07/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	28	26	28	26	0.00
07/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4374	4467	4374	4467	0.00
07/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	102	95	102	95	0.00
07/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4725	4831	4725	4831	0.00
07/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	193	181	193	181	0.00
07/12/2006	JN02 On 01-February-07			jNote	9.0400	9.0810	0.1646	0.1652	0.00
07/12/2006	JN02 On 03-May-07			jNote	8.9500	8.9970	0.1630	0.1638	0.00
07/12/2006	JN02 On 02-August-07			jNote	8.8400	8.8860	0.1612	0.1619	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8197	8634	8197	8634	0.00
07/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7435	7163	7435	7163	0.00
07/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10170	10559	10170	10559	0.00
07/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15581	15167	15581	15167	0.00
07/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12710	13092	12710	13092	0.00
07/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20169	19727	20169	19727	0.00
07/12/2006	JN05 On 01-February-07			jNote	8.5700	8.6140	0.3441	0.3455	0.00
07/12/2006	JN05 On 03-May-07			jNote	8.5000	8.5510	0.3420	0.3435	0.00
07/12/2006	JN05 On 02-August-07			jNote	8.4300	8.4770	0.3397	0.3413	0.00
07/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	775	961	775	961	0.00
07/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	27997	26472	27997	26472	0.00
07/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3051	3425	3051	3425	0.00
07/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33053	31508	33053	31508	0.00
07/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4878	5319	4878	5319	0.00
07/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	37966	36440	37966	36440	0.00
07/12/2006	JN10 On 01-February-07			jNote	8.1700	8.2150	0.5487	0.5509	0.00
07/12/2006	JN10 On 03-May-07			jNote	8.1100	8.1600	0.5465	0.5486	0.00
07/12/2006	JN10 On 02-August-07			jNote	8.0500	8.0990	0.5441	0.5461	0.00
07/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	16	30	16	30	0.00
07/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	56135	52675	56135	52675	0.00
07/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	426	562	426	562	0.00
07/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	60399	57038	60399	57038	0.00
07/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1114	1343	1114	1343	0.00
07/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	65257	62103	65257	62103	0.00
07/12/2006	JROD On 31-January-07			jRod	8.4700	8.4830	0.0014	0.0014	0.00
07/12/2006	JROD On 28-February-07			jRod	8.8700	8.8830	0.0023	0.0023	0.00
07/12/2006	JROD On 30-March-07			jRod	8.6600	8.6700	0.0034	0.0035	0.00
07/12/2006	JROD On 30-April-07			jRod	8.9400	8.9360	0.0047	0.0047	0.00
07/12/2006	JROD On 31-May-07			jRod	9.1500	9.1490	0.0058	0.0057	0.00
07/12/2006	JROD On 29-December-06			jRod	8.0900	8.0960	0.0004	0.0004	0.00
07/12/2006	OTH1 On 01-February-07			Index Future	245.7700	245.4300	245.7700	245.4300	15.00
07/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	32029	29919	32029	29919	0.00
07/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	10129	11419	10129	11419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R153 On 01-February-07			Bond Future	8.2700	8.3000	120.0317	119.9327	62.00
07/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2600	115.9952	115.9025	1.00
07/12/2006	R153 On 02-August-07			Bond Future	8.0600	8.0930	118.8100	118.7263	0.00
07/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7029	6621	7029	6621	0.00
07/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7689	8271	7689	8271	0.00
07/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16747	16225	16747	16225	0.00
07/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8438	8843	8438	8843	0.00
07/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22833	22340	22833	22340	0.00
07/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10328	10673	10328	10673	0.00
07/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3567	3323	3567	3323	0.00
07/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12523	13268	12523	13268	0.00
07/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22770	22141	22770	22141	0.00
07/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5320	5618	5320	5618	0.00
07/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10843	10297	10843	10297	0.00
07/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4922	5366	4922	5366	0.00
07/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17993	17266	17993	17266	0.00
07/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2289	2552	2289	2552	0.00
07/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13056	12446	13056	12446	0.00
07/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3862	4241	3862	4241	0.00
07/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11927	11349	11927	11349	0.00
07/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4368	4779	4368	4779	0.00
07/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20658	20063	20658	20063	0.00
07/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6244	6576	6244	6576	0.00
07/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26493	25954	26493	25954	0.00
07/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8310	8609	8310	8609	0.00
07/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24908	24073	24908	24073	0.00
07/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1133	1288	1133	1288	0.00
07/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21702	21090	21702	21090	0.00
07/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5768	6083	5768	6083	0.00
07/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27451	26901	27451	26901	0.00
07/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7855	8142	7855	8142	0.00
07/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28426	27864	28426	27864	0.00
07/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7418	7694	7418	7694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1491	1372	1491	1372	0.00
07/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18818	19689	18818	19689	0.00
07/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	556	508	556	508	0.00
07/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26333	27274	26333	27274	0.00
07/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	174	158	174	158	0.00
07/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34477	35451	34477	35451	0.00
07/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	45	41	45	41	0.00
07/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	42955	43940	42955	43940	0.00
07/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2	1	2	1	0.00
07/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60364	61354	60364	61354	0.00
07/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	9	9	9	9	0.00
07/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51605	52594	51605	52594	0.00
07/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32314	31410	32314	31410	0.00
07/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	542	628	542	628	0.00
07/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27278	26585	27278	26585	0.00
07/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3785	4019	3785	4019	0.00
07/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32482	31878	32482	31878	0.00
07/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5852	6086	5852	6086	0.00
07/12/2006	R157 On 01-February-07			Bond Future	7.9100	7.9400	139.7595	139.5345	0.00
07/12/2006	R157 On 03-May-07			Bond Future	7.8900	7.9150	135.8408	135.6209	504.00
07/12/2006	R157 On 02-August-07			Bond Future	7.7800	7.7990	139.2314	139.0802	0.00
07/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15696	14742	15696	14742	250.00
07/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	16447	17743	16447	17743	0.00
07/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	54790	53231	54790	53231	0.00
07/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	10668	11307	10668	11307	0.00
07/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	66405	65374	66405	65374	0.00
07/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	15711	16192	15711	16192	0.00
07/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19798	18680	19798	18680	0.00
07/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13063	14195	13063	14195	0.00
07/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82617	80729	82617	80729	0.00
07/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4047	4359	4047	4359	0.00
07/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32068	30563	32068	30563	0.00
07/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	6862	7606	6862	7606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	40620	38921	40620	38921	150.00
07/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4495	5045	4495	5045	0.00
07/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	46675	44867	46675	44867	0.00
07/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3338	3779	3338	3779	0.00
07/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	49789	47933	49789	47933	0.00
07/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	2866	3259	2866	3259	0.00
07/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	56151	54210	56151	54210	0.00
07/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2096	2405	2096	2405	0.00
07/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	65451	63743	65451	63743	0.00
07/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7400	7891	7400	7891	0.00
07/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	76337	75225	76337	75225	0.00
07/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12054	12454	12054	12454	0.00
07/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	116025	113800	116025	113800	0.00
07/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	104	128	104	128	150.00
07/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	52950	51049	52950	51049	0.00
07/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2454	2803	2454	2803	0.00
07/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	62651	60640	62651	60640	0.00
07/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1517	1756	1517	1756	0.00
07/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	68224	66483	68224	66483	0.00
07/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	6723	7180	6723	7180	0.00
07/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	78905	77773	78905	77773	0.00
07/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11254	11635	11254	11635	0.00
07/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	71036	69263	71036	69263	0.00
07/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6096	6522	6096	6522	0.00
07/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	73517	72171	73517	72171	0.00
07/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2512	2678	2512	2678	0.00
07/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	79279	77152	79279	77152	0.00
07/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	675	798	675	798	0.00
07/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10542	9830	10542	9830	0.00
07/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	22628	24165	22628	24165	0.00
07/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4972	4593	4972	4593	0.00
07/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	36234	38104	36234	38104	0.00
07/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1993	1826	1993	1826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	52794	54876	52794	54876	0.00
07/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	668	608	668	608	0.00
07/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	71379	73569	71379	73569	0.00
07/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	96045	93856	96045	93856	0.00
07/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	291	351	291	351	0.00
07/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	112715	110494	112715	110494	0.00
07/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	124	152	124	152	0.00
07/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	129173	126936	129173	126936	0.00
07/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	51	65	51	65	0.00
07/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	92175	90956	92175	90956	0.00
07/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	7866	8159	7866	8159	0.00
07/12/2006	R186 On 01-February-07			Bond Future	7.4600	7.4800	132.5806	132.3280	2.00
07/12/2006	R186 On 03-May-07			Bond Future	7.4200	7.4390	135.5595	135.2946	0.00
07/12/2006	R186 On 02-August-07			Bond Future	7.3800	7.3980	133.2470	132.9952	0.00
07/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	26529	25392	26529	25392	0.00
07/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	21485	22874	21485	22874	0.00
07/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	109716	107624	109716	107624	0.00
07/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	10635	11191	10635	11191	0.00
07/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	120747	118842	120747	118842	0.00
07/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	17323	17936	17323	17936	0.00
07/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	46378	44738	46378	44738	0.00
07/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	10462	11347	10462	11347	0.00
07/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	70261	68227	70261	68227	0.00
07/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	4564	5055	4564	5055	0.00
07/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	90970	88726	90970	88726	0.00
07/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2203	2485	2203	2485	0.00
07/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	101584	99269	101584	99269	0.00
07/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1526	1737	1526	1737	0.00
07/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	128202	125961	128202	125961	0.00
07/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	6995	7402	6995	7402	0.00
07/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	122912	120502	122912	120502	0.00
07/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	747	863	747	863	0.00
07/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	138044	136012	138044	136012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	12633	13119	12633	13119	0.00
07/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	137652	135347	137652	135347	0.00
07/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5612	5955	5612	5955	0.00
07/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	142455	140394	142455	140394	0.00
07/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	11642	12100	11642	12100	0.00
07/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	146895	144807	146895	144807	0.00
07/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	10718	11148	10718	11148	0.00
07/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	149205	146729	149205	146729	0.00
07/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	269	319	269	319	0.00
07/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	156791	154381	156791	154381	0.00
07/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3535	3774	3535	3774	0.00
07/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	164882	162694	164882	162694	0.00
07/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	7615	7946	7615	7946	0.00
07/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	96253	93970	96253	93970	0.00
07/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	1821	2063	1821	2063	0.00
07/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	13079	12439	13079	12439	0.00
07/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	40046	41932	40046	41932	0.00
07/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5322	5037	5322	5037	0.00
07/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	65489	67729	65489	67729	0.00
07/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1737	1640	1737	1640	0.00
07/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	96343	98772	96343	98772	0.00
07/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	443	419	443	419	0.00
07/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	130784	133285	130784	133285	0.00
07/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	174882	172377	174882	172377	0.00
07/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	98	118	98	118	0.00
07/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	132913	130639	132913	130639	0.00
07/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6271	6645	6271	6645	0.00
07/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.8640	105.5191	105.5071	0.00
07/12/2006	R194 On 03-May-07			Bond Future	8.7700	8.7790	102.7985	102.7877	0.00
07/12/2006	R194 On 02-August-07			Bond Future	8.6300	8.6480	105.0750	105.0663	0.00
07/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2160	2130	2160	2130	0.00
07/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3182	3273	3182	3273	0.00
07/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4106	4067	4106	4067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4223	4292	4223	4292	0.00
07/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5742	5708	5742	5708	0.00
07/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5099	5152	5099	5152	0.00
07/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1932	1906	1932	1906	0.00
07/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3456	3550	3456	3550	0.00
07/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1172	1156	1172	1156	0.00
07/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4706	4811	4706	4811	0.00
07/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1719	1696	1719	1696	0.00
07/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3745	3842	3745	3842	0.00
07/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5135	5087	5135	5087	0.00
07/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3312	3373	3312	3373	0.00
07/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6321	6284	6321	6284	0.00
07/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4590	4640	4590	4640	0.00
07/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4918	4872	4918	4872	0.00
07/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3483	3545	3483	3545	0.00
07/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5358	5308	5358	5308	0.00
07/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3148	3207	3148	3207	0.00
07/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6624	6585	6624	6585	0.00
07/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4348	4397	4348	4397	0.00
07/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6471	6434	6471	6434	0.00
07/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4468	4517	4468	4517	0.00
07/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6302	6246	6302	6246	0.00
07/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2546	2598	2546	2598	0.00
07/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	544	538	544	538	0.00
07/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6600	6714	6600	6714	0.00
07/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	208	206	208	206	0.00
07/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8794	8913	8794	8913	0.00
07/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	62	62	62	62	0.00
07/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11189	11309	11189	11309	0.00
07/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	18	19	18	19	0.00
07/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13695	13815	13695	13815	0.00
07/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5	5	5	5	0.00
07/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16240	16360	16240	16360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
07/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18805	18925	18805	18925	0.00
07/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21382	21503	21382	21503	0.00
07/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
07/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29175	29295	29175	29295	0.00
07/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
07/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26568	26688	26568	26688	0.00
07/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23970	24090	23970	24090	0.00
07/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7253	7212	7253	7212	0.00
07/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3892	3938	3892	3938	0.00
07/12/2006	R201 On 01-February-07			Bond Future	7.9000	7.9190	106.0319	105.9128	0.00
07/12/2006	R201 On 03-May-07			Bond Future	7.8500	7.8680	108.4086	108.2860	0.00
07/12/2006	R201 On 02-August-07			Bond Future	7.8000	7.8170	106.3869	106.2613	0.00
07/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15783	15209	15783	15209	0.00
07/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9784	10402	9784	10402	0.00
07/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	45563	44700	45563	44700	0.00
07/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8299	8661	8299	8661	0.00
07/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	51578	50720	51578	50720	0.00
07/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12262	12659	12262	12659	0.00
07/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8375	8021	8375	8021	0.00
07/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	17305	18142	17305	18142	0.00
07/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	25692	24907	25692	24907	0.00
07/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5033	5439	5033	5439	0.00
07/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	37413	36458	37413	36458	0.00
07/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2355	2592	2355	2592	0.00
07/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	45013	43985	45013	43985	0.00
07/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1440	1603	1440	1603	0.00
07/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	54119	53174	54119	53174	0.00
07/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	5779	6059	5779	6059	0.00
07/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	59480	58552	59480	58552	0.00
07/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9349	9678	9349	9678	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	39912	38930	39912	38930	0.00
07/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2005	2215	2005	2215	0.00
07/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	42447	41441	42447	41441	0.00
07/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1702	1887	1702	1887	0.00
07/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	50221	49155	50221	49155	0.00
07/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1022	1147	1022	1147	0.00
07/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	56341	55377	56341	55377	0.00
07/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5256	5517	5256	5517	0.00
07/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	61524	60581	61524	60581	0.00
07/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	8714	9026	8714	9026	0.00
07/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	58592	57610	58592	57610	0.00
07/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4772	5015	4772	5015	0.00
07/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	63595	62635	63595	62635	0.00
07/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8113	8409	8113	8409	0.00
07/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	63529	62401	63529	62401	0.00
07/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	439	502	439	502	0.00
07/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	67850	66805	67850	66805	0.00
07/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3184	3364	3184	3364	0.00
07/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3907	3727	3907	3727	0.00
07/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	28037	29048	28037	29048	0.00
07/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1541	1467	1541	1467	0.00
07/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	41150	42268	41150	42268	0.00
07/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	506	482	506	482	0.00
07/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	55878	57045	55878	57045	0.00
07/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	136	130	136	130	0.00
07/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	71561	72746	71561	72746	0.00
07/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	76917	75755	76917	75755	0.00
07/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	182	212	182	212	0.00
07/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	72109	71091	72109	71091	0.00
07/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6032	6270	6032	6270	0.00
07/12/2006	R203 On 01-February-07			Bond Future	7.7700	7.7820	106.7080	106.6059	0.00
07/12/2006	R203 On 03-May-07			Bond Future	7.7200	7.7360	104.9187	104.8106	0.00
07/12/2006	R203 On 02-August-07			Bond Future	7.6700	7.6880	107.2440	107.1372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	11124	10737	11124	10737	0.00
07/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	12438	13072	12438	13072	0.00
07/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	56888	55963	56888	55963	0.00
07/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2641	2797	2641	2797	0.00
07/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	62185	61325	62185	61325	0.00
07/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5377	5585	5377	5585	0.00
07/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	21906	21265	21906	21265	0.00
07/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5157	5538	5157	5538	0.00
07/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	36073	35227	36073	35227	0.00
07/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1675	1849	1675	1849	0.00
07/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	52061	51100	52061	51100	0.00
07/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	415	475	415	475	0.00
07/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	58654	57669	58654	57669	0.00
07/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	220	255	220	255	0.00
07/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	55352	54377	55352	54377	0.00
07/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	304	350	304	350	0.00
07/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	68940	67952	68940	67952	0.00
07/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1371	1465	1371	1465	0.00
07/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	68579	67572	68579	67572	0.00
07/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	77	92	77	92	0.00
07/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	73348	72427	73348	72427	0.00
07/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3418	3565	3418	3565	0.00
07/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	72014	71014	72014	71014	0.00
07/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1152	1233	1152	1233	0.00
07/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	76210	75276	76210	75276	0.00
07/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3034	3168	3034	3168	0.00
07/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	75104	74093	75104	74093	0.00
07/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	964	1034	964	1034	0.00
07/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	79094	78147	79094	78147	0.00
07/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2688	2810	2688	2810	0.00
07/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	61963	60968	61963	60968	0.00
07/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	157	184	157	184	0.00
07/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	84985	83967	84985	83967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11	13	11	13	0.00
07/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4506	4331	4506	4331	0.00
07/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24307	25154	24307	25154	0.00
07/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1395	1340	1395	1340	0.00
07/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	40119	41084	40119	41084	0.00
07/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	6	6	6	0.00
07/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	98222	99243	98222	99243	0.00
07/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	52	51	52	51	0.00
07/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	77971	78990	77971	78990	0.00
07/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	319	307	319	307	0.00
07/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	58411	59420	58411	59420	0.00
07/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	87559	86516	87559	86516	0.00
07/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	452	490	452	490	0.00
07/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	90803	89816	90803	89816	0.00
07/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1617	1698	1617	1698	0.00
07/12/2006	R204 On 01-February-07			Bond Future	7.7300	7.7530	103.0684	102.9129	0.00
07/12/2006	R204 On 03-May-07			Bond Future	7.6900	7.7100	105.3730	105.2189	0.00
07/12/2006	R204 On 02-August-07			Bond Future	7.6500	7.6680	103.6628	103.5026	0.00
07/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	16652	15995	16652	15995	0.00
07/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	15330	16229	15330	16229	0.00
07/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	68104	66932	68104	66932	0.00
07/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8085	8454	8085	8454	0.00
07/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	75379	74207	75379	74207	0.00
07/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	12868	13299	12868	13299	0.00
07/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28530	27582	28530	27582	0.00
07/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	8026	8633	8026	8633	0.00
07/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	43031	41841	43031	41841	0.00
07/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	3826	4191	3826	4191	0.00
07/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	59108	57748	59108	57748	0.00
07/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1669	1864	1669	1864	0.00
07/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	65787	64381	65787	64381	0.00
07/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1182	1332	1182	1332	0.00
07/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	62437	61053	62437	61053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1406	1577	1406	1577	0.00
07/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	75912	74454	75912	74454	0.00
07/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	693	790	693	790	0.00
07/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	79605	78343	79605	78343	0.00
07/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5496	5775	5496	5775	0.00
07/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	86066	84813	86066	84813	0.00
07/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	9639	9988	9639	9988	0.00
07/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	82557	81275	82557	81275	0.00
07/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	4969	5227	4969	5227	0.00
07/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	88808	87537	88808	87537	0.00
07/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	8944	9274	8944	9274	0.00
07/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	85535	84233	85535	84233	0.00
07/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4485	4724	4485	4724	0.00
07/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	91575	90285	91575	90285	0.00
07/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8290	8603	8290	8603	0.00
07/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	69153	67727	69153	67727	0.00
07/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	992	1121	992	1121	0.00
07/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	92846	91338	92846	91338	0.00
07/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	288	335	288	335	0.00
07/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8591	8212	8591	8212	0.00
07/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	26945	28122	26945	28122	0.00
07/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3781	3602	3781	3602	0.00
07/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	42321	43697	42321	43697	0.00
07/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1392	1325	1392	1325	0.00
07/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	60640	62128	60640	62128	0.00
07/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	103	99	103	99	0.00
07/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	102401	103952	102401	103952	0.00
07/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	422	402	422	402	0.00
07/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	80917	82453	80917	82453	0.00
07/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	97653	96283	97653	96283	0.00
07/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2924	3096	2924	3096	0.00
07/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	102858	101502	102858	101502	0.00
07/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6055	6302	6055	6302	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R206 On 01-February-07			Bond Future	7.9300	7.9460	98.2074	98.1037	0.00
07/12/2006	R206 On 03-May-07			Bond Future	7.8700	7.8950	100.4081	100.3018	0.00
07/12/2006	R206 On 02-August-07			Bond Future	7.8200	7.8420	98.8613	98.7577	0.00
07/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	10933	10428	10933	10428	0.00
07/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7104	7635	7104	7635	0.00
07/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	17678	17119	17678	17119	0.00
07/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11323	11826	11323	11826	0.00
07/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	16142	15689	16142	15689	0.00
07/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	19653	20236	19653	20236	0.00
07/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	22469	21903	22469	21903	0.00
07/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	13684	14153	13684	14153	0.00
07/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	11434	11022	11434	11022	0.00
07/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	17738	18390	17738	18390	0.00
07/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	5095	4818	5095	4818	0.00
07/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	14278	15037	14278	15037	0.00
07/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	19525	18788	19525	18788	0.00
07/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	2896	3196	2896	3196	0.00
07/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	25535	24831	25535	24831	0.00
07/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	6720	7078	6720	7078	0.00
07/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	30004	29327	30004	29327	0.00
07/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9111	9470	9111	9470	0.00
07/12/2006	R207 On 01-February-07			Bond Future	7.6600	7.6830	97.0808	96.9223	0.00
07/12/2006	R207 On 03-May-07			Bond Future	7.6200	7.6420	99.2558	99.0984	0.00
07/12/2006	R207 On 02-August-07			Bond Future	7.5800	7.6020	97.8101	97.6460	0.00
07/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16652	15844	16652	15844	0.00
07/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	9781	10559	9781	10559	0.00
07/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	68552	67168	68552	67168	0.00
07/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2534	2724	2534	2724	0.00
07/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	73405	72029	73405	72029	0.00
07/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	4916	5180	4916	5180	0.00
07/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	29983	28814	29983	28814	0.00
07/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	3732	4148	3732	4148	0.00
07/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	46220	44805	46220	44805	0.00

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07/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1113	1283	1113	1283	0.00
07/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	60175	58657	60175	58657	0.00
07/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	349	416	349	416	0.00
07/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	67248	65702	67248	65702	0.00
07/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	183	222	183	222	0.00
07/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	63710	62176	63710	62176	0.00
07/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	254	306	254	306	0.00
07/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	74318	72755	74318	72755	0.00
07/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	92	114	92	114	0.00
07/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	81546	80086	81546	80086	0.00
07/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1341	1456	1341	1456	0.00
07/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	85623	84166	85623	84166	0.00
07/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3091	3275	3091	3275	0.00
07/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	81354	79781	81354	79781	0.00
07/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	44	56	44	56	0.00
07/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	84837	83362	84837	83362	0.00
07/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1133	1233	1133	1233	0.00
07/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	88733	87259	88733	87259	0.00
07/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2738	2905	2738	2905	0.00
07/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	88139	86651	88139	86651	0.00
07/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	954	1041	954	1041	0.00
07/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	91861	90371	91861	90371	0.00
07/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2419	2570	2419	2570	0.00
07/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	70786	69230	70786	69230	0.00
07/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	130	160	130	160	0.00
07/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	7559	7121	7559	7121	0.00
07/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	20610	21757	20610	21757	0.00
07/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2685	2508	2685	2508	0.00
07/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	36214	37623	36214	37623	0.00
07/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	718	667	718	667	0.00
07/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	55302	56837	55302	56837	0.00
07/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	140	130	140	130	0.00
07/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	76371	77947	76371	77947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	98693	97109	98693	97109	0.00
07/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	6	8	6	8	0.00
07/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	19	18	19	18	0.00
07/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	98510	100094	98510	100094	0.00
07/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	101385	99857	101385	99857	0.00
07/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	462	510	462	510	0.00
07/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	104489	102947	104489	102947	0.00
07/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1442	1541	1442	1541	0.00
07/12/2006	TRT1 On 01-February-07			Index Future	246.6200	246.2080	246.6150	246.2080	500.00
07/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	37883	35082	37883	35082	0.00
07/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	7733	9002	7733	9002	0.00
08/12/2006	CRD1 On 01-February-07			Index Future	106.6900	106.9680	106.6930	106.9680	10.00
08/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12159	14040	12159	14040	0.00
08/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5229	4360	5229	4360	0.00
08/12/2006	GOVI On 01-February-07			jGovi	248.7000	249.5815	248.6970	249.5815	66.00
08/12/2006	GOVI On 03-May-07			jGovi	254.2300	255.1385	254.2330	255.1385	118.00
08/12/2006	GOVI On 02-August-07			jGovi	259.7800	260.7050	259.7810	260.7050	0.00
08/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	186970	195815	186970	195815	0.00
08/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
08/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	192341	201392	192341	201392	0.00
08/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	11	7	11	7	0.00
08/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	192987	202177	192987	202177	0.00
08/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	177	127	177	127	0.00
08/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
08/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	79623	79685	79623	79685	0.00
08/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1543	1605	1543	1605	0.00
08/12/2006	J153 On 31-August-10			jSwap	8.8900	8.8050	0.0469	0.0441	0.00
08/12/2006	J157 On 15-September-15			jSwap	8.4800	8.3620	0.0481	0.0560	0.00
08/12/2006	J186 On 21-December-26			jSwap	7.8900	7.7680	0.0404	0.0277	0.00
08/12/2006	J194 On 28-February-08			jSwap	9.1400	9.1060	0.0230	0.0225	0.00
08/12/2006	J201 On 22-December-14			jSwap	8.4900	8.3700	0.0608	0.0536	0.00
08/12/2006	J203 On 15-September-17			jSwap	8.3600	8.2310	0.0615	0.0527	0.00
08/12/2006	J204 On 21-December-18			jSwap	8.2700	8.1450	0.0605	0.0513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	J207 On 15-January-20			jSwap	8.2200	8.1000	0.0182	0.0083	0.00
08/12/2006	JBAR On 21-December-05			jBar	9.0400	8.9750	0.0000	0.0000	0.00
08/12/2006	JFRA On 01-February-07			jFra	9.2000	9.1910	0.0224	0.0224	0.00
08/12/2006	JFRA On 07-February-08			jFra	9.1400	9.0340	0.0223	0.0220	0.00
08/12/2006	JFRA On 03-May-07			jFra	9.3600	9.2970	0.0228	0.0227	0.00
08/12/2006	JFRA On 02-August-07			jFra	9.3300	9.2530	0.0227	0.0225	0.00
08/12/2006	JFRA On 01-November-07			jFra	9.2600	9.2300	0.0243	0.0242	0.00
08/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4139	4122	4139	4122	0.00
08/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1	1	1	1	0.00
08/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23557	23456	23557	23456	0.00
08/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19569	19711	19569	19711	0.00
08/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4543	4407	4543	4407	0.00
08/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	24	28	24	28	0.00
08/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4553	4374	4553	4374	0.00
08/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	87	102	87	102	0.00
08/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4803	4725	4803	4725	0.00
08/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	182	193	182	193	0.00
08/12/2006	JN02 On 01-February-07			jNote	9.1100	9.0420	0.1657	0.1646	0.00
08/12/2006	JN02 On 03-May-07			jNote	9.0400	8.9530	0.1645	0.1630	0.00
08/12/2006	JN02 On 02-August-07			jNote	8.9400	8.8410	0.1628	0.1612	0.00
08/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8766	8197	8766	8197	0.00
08/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	6785	7435	6785	7435	0.00
08/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10811	10170	10811	10170	0.00
08/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14653	15581	14653	15581	0.00
08/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13435	12710	13435	12710	0.00
08/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19120	20169	19120	20169	0.00
08/12/2006	JN05 On 01-February-07			jNote	8.6800	8.5720	0.3478	0.3441	0.00
08/12/2006	JN05 On 03-May-07			jNote	8.6200	8.5040	0.3459	0.3420	0.00
08/12/2006	JN05 On 02-August-07			jNote	8.5500	8.4290	0.3438	0.3397	0.00
08/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1196	775	1196	775	0.00
08/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	23951	27997	23951	27997	0.00
08/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3956	3051	3956	3051	0.00
08/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	29069	33053	29069	33053	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5987	4878	5987	4878	0.00
08/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	33964	37966	33964	37966	0.00
08/12/2006	JN10 On 01-February-07			jNote	8.3000	8.1650	0.5547	0.5487	0.00
08/12/2006	JN10 On 03-May-07			jNote	8.2500	8.1100	0.5526	0.5465	0.00
08/12/2006	JN10 On 02-August-07			jNote	8.1900	8.0510	0.5503	0.5441	0.00
08/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	59	16	59	16	0.00
08/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	47130	56135	47130	56135	0.00
08/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	829	426	829	426	0.00
08/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	51360	60399	51360	60399	0.00
08/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1815	1114	1815	1114	0.00
08/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	56321	65257	56321	65257	0.00
08/12/2006	JROD On 31-January-07			jRod	8.5700	8.4690	0.0021	0.0014	0.00
08/12/2006	JROD On 28-February-07			jRod	8.9300	8.8670	0.0029	0.0023	0.00
08/12/2006	JROD On 30-March-07			jRod	8.6700	8.6640	0.0039	0.0034	0.00
08/12/2006	JROD On 30-April-07			jRod	8.9400	8.9350	0.0052	0.0047	0.00
08/12/2006	JROD On 31-May-07			jRod	9.1600	9.1540	0.0062	0.0058	0.00
08/12/2006	JROD On 29-December-06			jRod	8.1700	8.0900	0.0011	0.0004	0.00
08/12/2006	OTH1 On 01-February-07			Index Future	245.0800	245.7700	245.0750	245.7700	15.00
08/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	27326	32029	27326	32029	0.00
08/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	12376	10129	12376	10129	0.00
08/12/2006	R153 On 01-February-07			Bond Future	8.3200	8.2700	119.8668	120.0317	62.00
08/12/2006	R153 On 03-May-07			Bond Future	8.2800	8.2300	115.8407	115.9952	1.00
08/12/2006	R153 On 02-August-07			Bond Future	8.1200	8.0640	118.6628	118.8100	0.00
08/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6187	7029	6187	7029	0.00
08/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8496	7689	8496	7689	0.00
08/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	15776	16747	15776	16747	0.00
08/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	9012	8438	9012	8438	0.00
08/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	21884	22833	21884	22833	0.00
08/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10850	10328	10850	10328	0.00
08/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3025	3567	3025	3567	0.00
08/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13630	12523	13630	12523	0.00
08/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	21633	22770	21633	22770	0.00
08/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5727	5320	5727	5320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9772	10843	9772	10843	0.00
08/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5500	4922	5500	4922	0.00
08/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	16652	17993	16652	17993	0.00
08/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2596	2289	2596	2289	0.00
08/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11884	13056	11884	13056	0.00
08/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4339	3862	4339	3862	0.00
08/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10805	11927	10805	11927	0.00
08/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4894	4368	4894	4368	0.00
08/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	19573	20658	19573	20658	0.00
08/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6704	6244	6704	6244	0.00
08/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	25466	26493	25466	26493	0.00
08/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8756	8310	8756	8310	0.00
08/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23423	24908	23423	24908	0.00
08/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1298	1133	1298	1133	0.00
08/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	20590	21702	20590	21702	0.00
08/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6201	5768	6201	5768	0.00
08/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	26406	27451	26406	27451	0.00
08/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8282	7855	8282	7855	0.00
08/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	27363	28426	27363	28426	0.00
08/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7827	7418	7827	7418	0.00
08/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1206	1491	1206	1491	0.00
08/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	20182	18818	20182	18818	0.00
08/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	429	556	429	556	0.00
08/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27854	26333	27854	26333	0.00
08/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	127	174	127	174	0.00
08/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	36079	34477	36079	34477	0.00
08/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	31	45	31	45	0.00
08/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	44589	42955	44589	42955	0.00
08/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
08/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	62012	60364	62012	60364	0.00
08/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	6	9	6	9	0.00
08/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	53251	51605	53251	51605	0.00
08/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	30747	32314	30747	32314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	624	542	624	542	0.00
08/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26045	27278	26045	27278	0.00
08/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4097	3785	4097	3785	0.00
08/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	31351	32482	31351	32482	0.00
08/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6193	5852	6193	5852	0.00
08/12/2006	R157 On 01-February-07			Bond Future	7.9900	7.9100	139.1606	139.7595	0.00
08/12/2006	R157 On 03-May-07			Bond Future	7.9700	7.8850	135.2556	135.8408	504.00
08/12/2006	R157 On 02-August-07			Bond Future	7.8600	7.7780	138.6281	139.2314	0.00
08/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12748	15696	12748	15696	250.00
08/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	19487	16447	19487	16447	0.00
08/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50407	54790	50407	54790	0.00
08/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12137	10668	12137	10668	0.00
08/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	62023	66405	62023	66405	0.00
08/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17362	15711	17362	15711	0.00
08/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16405	19798	16405	19798	0.00
08/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	15659	13063	15659	13063	0.00
08/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	77447	82617	77447	82617	0.00
08/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4729	4047	4729	4047	0.00
08/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27686	32068	27686	32068	0.00
08/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	8468	6862	8468	6862	0.00
08/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	35773	40620	35773	40620	150.00
08/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	5636	4495	5636	4495	0.00
08/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	41577	46675	41577	46675	0.00
08/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4228	3338	4228	3338	0.00
08/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	44583	49789	44583	49789	0.00
08/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3648	2866	3648	2866	0.00
08/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	50759	56151	50759	56151	0.00
08/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2692	2096	2692	2096	0.00
08/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60707	65451	60707	65451	0.00
08/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8508	7400	8508	7400	0.00
08/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	71656	76337	71656	76337	0.00
08/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13406	12054	13406	12054	0.00
08/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	110072	116025	110072	116025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	139	104	139	104	150.00
08/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	47645	52950	47645	52950	0.00
08/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3138	2454	3138	2454	0.00
08/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57111	62651	57111	62651	0.00
08/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1965	1517	1965	1517	0.00
08/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	63400	68224	63400	68224	0.00
08/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7750	6723	7750	6723	0.00
08/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	74154	78905	74154	78905	0.00
08/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12536	11254	12536	11254	0.00
08/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66135	71036	66135	71036	0.00
08/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7047	6096	7047	6096	0.00
08/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	68086	73517	68086	73517	0.00
08/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3113	2512	3113	2512	0.00
08/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	73504	79279	73504	79279	0.00
08/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	888	675	888	675	0.00
08/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8274	10542	8274	10542	0.00
08/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	26348	22628	26348	22628	0.00
08/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3683	4972	3683	4972	0.00
08/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	40933	36234	40933	36234	0.00
08/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1382	1993	1382	1993	0.00
08/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	58171	52794	58171	52794	0.00
08/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	430	668	430	668	0.00
08/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	77130	71379	77130	71379	0.00
08/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	90153	96045	90153	96045	0.00
08/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	387	291	387	291	0.00
08/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	106768	112715	106768	112715	0.00
08/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	166	124	166	124	0.00
08/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	123202	129173	123202	129173	0.00
08/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	69	51	69	51	0.00
08/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	87110	92175	87110	92175	0.00
08/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8834	7866	8834	7866	0.00
08/12/2006	R186 On 01-February-07			Bond Future	7.5500	7.4600	131.4997	132.5806	2.00
08/12/2006	R186 On 03-May-07			Bond Future	7.5100	7.4180	134.4674	135.5595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R186 On 02-August-07			Bond Future	7.4700	7.3780	132.1444	133.2470	0.00
08/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	20841	26529	20841	26529	0.00
08/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	26605	21485	26605	21485	0.00
08/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	100684	109716	100684	109716	0.00
08/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	12523	10635	12523	10635	0.00
08/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	112040	120747	112040	120747	0.00
08/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	19643	17323	19643	17323	0.00
08/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	38614	46378	38614	46378	0.00
08/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	13506	10462	13506	10462	0.00
08/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	61020	70261	61020	70261	0.00
08/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	6131	4564	6131	4564	0.00
08/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	81004	90970	81004	90970	0.00
08/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	3045	2203	3045	2203	0.00
08/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	91383	101584	91383	101584	0.00
08/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	2134	1526	2134	1526	0.00
08/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	118632	128202	118632	128202	0.00
08/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	8345	6995	8345	6995	0.00
08/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	112417	122912	112417	122912	0.00
08/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1060	747	1060	747	0.00
08/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	128832	138044	128832	138044	0.00
08/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	14447	12633	14447	12633	0.00
08/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	127859	137652	127859	137652	0.00
08/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	6740	5612	6740	5612	0.00
08/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	133129	142455	133129	142455	0.00
08/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	13343	11642	13343	11642	0.00
08/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	137461	146895	137461	146895	0.00
08/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	12310	10718	12310	10718	0.00
08/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138518	149205	138518	149205	0.00
08/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	391	269	391	269	0.00
08/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	146638	156791	146638	156791	0.00
08/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4302	3535	4302	3535	0.00
08/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	155063	164882	155063	164882	0.00
08/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8823	7615	8823	7615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	86158	96253	86158	96253	0.00
08/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2534	1821	2534	1821	0.00
08/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9609	13079	9609	13079	0.00
08/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	47385	40046	47385	40046	0.00
08/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3613	5322	3613	5322	0.00
08/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	74587	65489	74587	65489	0.00
08/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1077	1737	1077	1737	0.00
08/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	106491	96343	106491	96343	0.00
08/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	248	443	248	443	0.00
08/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	141397	130784	141397	130784	0.00
08/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	164120	174882	164120	174882	0.00
08/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	144	98	144	98	0.00
08/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	123229	132913	123229	132913	0.00
08/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	7506	6271	7506	6271	0.00
08/12/2006	R194 On 01-February-07			Bond Future	8.9000	8.8520	105.4701	105.5191	0.00
08/12/2006	R194 On 03-May-07			Bond Future	8.8100	8.7650	102.7651	102.7985	0.00
08/12/2006	R194 On 02-August-07			Bond Future	8.6700	8.6320	105.0521	105.0750	0.00
08/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	1928	2160	1928	2160	0.00
08/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3441	3182	3441	3182	0.00
08/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3928	4106	3928	4106	0.00
08/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4379	4223	4379	4223	0.00
08/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5612	5742	5612	5742	0.00
08/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5198	5099	5198	5099	0.00
08/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1716	1932	1716	1932	0.00
08/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3730	3456	3730	3456	0.00
08/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1016	1172	1016	1172	0.00
08/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5041	4706	5041	4706	0.00
08/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1518	1719	1518	1719	0.00
08/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4035	3745	4035	3745	0.00
08/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4933	5135	4933	5135	0.00
08/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3444	3312	3444	3312	0.00
08/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6184	6321	6184	6321	0.00
08/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4681	4590	4681	4590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4720	4918	4720	4918	0.00
08/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3619	3483	3619	3483	0.00
08/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5150	5358	5150	5358	0.00
08/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3274	3148	3274	3148	0.00
08/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6483	6624	6483	6624	0.00
08/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4436	4348	4436	4348	0.00
08/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6332	6471	6332	6471	0.00
08/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4558	4468	4558	4468	0.00
08/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6076	6302	6076	6302	0.00
08/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2654	2546	2654	2546	0.00
08/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	455	544	455	544	0.00
08/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7001	6600	7001	6600	0.00
08/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	166	208	166	208	0.00
08/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9243	8794	9243	8794	0.00
08/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	47	62	47	62	0.00
08/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11664	11189	11664	11189	0.00
08/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13	18	13	18	0.00
08/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14180	13695	14180	13695	0.00
08/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	3	5	3	5	0.00
08/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16729	16240	16729	16240	0.00
08/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
08/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19295	18805	19295	18805	0.00
08/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21873	21382	21873	21382	0.00
08/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
08/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29666	29175	29666	29175	0.00
08/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
08/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27058	26568	27058	26568	0.00
08/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24461	23970	24461	23970	0.00
08/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7105	7253	7105	7253	0.00
08/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3973	3892	3973	3892	0.00
08/12/2006	R201 On 01-February-07			Bond Future	7.9800	7.8990	105.5446	106.0319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R201 On 03-May-07			Bond Future	7.9300	7.8470	107.9254	108.4086	0.00
08/12/2006	R201 On 02-August-07			Bond Future	7.8800	7.7950	105.9027	106.3869	0.00
08/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12986	15783	12986	15783	0.00
08/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11861	9784	11861	9784	0.00
08/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	41906	45563	41906	45563	0.00
08/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9474	8299	9474	8299	0.00
08/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48067	51578	48067	51578	0.00
08/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13592	12262	13592	12262	0.00
08/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6512	8375	6512	8375	0.00
08/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	20315	17305	20315	17305	0.00
08/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	22081	25692	22081	25692	0.00
08/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6296	5033	6296	5033	0.00
08/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33219	37413	33219	37413	0.00
08/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3034	2355	3034	2355	0.00
08/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40585	45013	40585	45013	0.00
08/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1885	1440	1885	1440	0.00
08/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	50175	54119	50175	54119	0.00
08/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6667	5779	6667	5779	0.00
08/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	55722	59480	55722	59480	0.00
08/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10434	9349	10434	9349	0.00
08/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35631	39912	35631	39912	0.00
08/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2598	2005	2598	2005	0.00
08/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	38088	42447	38088	42447	0.00
08/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2216	1702	2216	1702	0.00
08/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45677	50221	45677	50221	0.00
08/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1351	1022	1351	1022	0.00
08/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	52332	56341	52332	56341	0.00
08/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6079	5256	6079	5256	0.00
08/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	57710	61524	57710	61524	0.00
08/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9741	8714	9741	8714	0.00
08/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	54522	58592	54522	58592	0.00
08/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5534	4772	5534	4772	0.00
08/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	59725	63595	59725	63595	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9085	8113	9085	8113	0.00
08/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	58807	63529	58807	63529	0.00
08/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	590	439	590	439	0.00
08/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	63568	67850	63568	67850	0.00
08/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3734	3184	3734	3184	0.00
08/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2857	3907	2857	3907	0.00
08/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	31861	28037	31861	28037	0.00
08/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1051	1541	1051	1541	0.00
08/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	45534	41150	45534	41150	0.00
08/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	319	506	319	506	0.00
08/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	60565	55878	60565	55878	0.00
08/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	79	136	79	136	0.00
08/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	76377	71561	76377	71561	0.00
08/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	72109	76917	72109	76917	0.00
08/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	248	182	248	182	0.00
08/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68037	72109	68037	72109	0.00
08/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6802	6032	6802	6032	0.00
08/12/2006	R203 On 01-February-07			Bond Future	7.8500	7.7680	106.1192	106.7080	0.00
08/12/2006	R203 On 03-May-07			Bond Future	7.8000	7.7210	104.3295	104.9187	0.00
08/12/2006	R203 On 02-August-07			Bond Future	7.7600	7.6730	106.6548	107.2440	0.00
08/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8383	11124	8383	11124	0.00
08/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15586	12438	15586	12438	0.00
08/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	51703	56888	51703	56888	0.00
08/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3349	2641	3349	2641	0.00
08/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	57288	62185	57288	62185	0.00
08/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6372	5377	6372	5377	0.00
08/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	17767	21906	17767	21906	0.00
08/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6907	5157	6907	5157	0.00
08/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	30923	36073	30923	36073	0.00
08/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2413	1675	2413	1675	0.00
08/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	46403	52061	46403	52061	0.00
08/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	646	415	646	415	0.00
08/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	52898	58654	52898	58654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	352	220	352	220	0.00
08/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	49639	55352	49639	55352	0.00
08/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	480	304	480	304	0.00
08/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	63460	68940	63460	68940	0.00
08/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1784	1371	1784	1371	0.00
08/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	62743	68579	62743	68579	0.00
08/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	130	77	130	77	0.00
08/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	68149	73348	68149	73348	0.00
08/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4110	3418	4110	3418	0.00
08/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	66477	72014	66477	72014	0.00
08/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1508	1152	1508	1152	0.00
08/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	70946	76210	70946	76210	0.00
08/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3663	3034	3663	3034	0.00
08/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	69517	75104	69517	75104	0.00
08/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1270	964	1270	964	0.00
08/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	73771	79094	73771	79094	0.00
08/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3257	2688	3257	2688	0.00
08/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	56173	61963	56173	61963	0.00
08/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	255	157	255	157	0.00
08/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	79105	84985	79105	84985	0.00
08/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	19	11	19	11	0.00
08/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3099	4506	3099	4506	0.00
08/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	28789	24307	28789	24307	0.00
08/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	862	1395	862	1395	0.00
08/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	45473	40119	45473	40119	0.00
08/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	6	2	6	0.00
08/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	104107	98222	104107	98222	0.00
08/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	25	52	25	52	0.00
08/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	83832	77971	83832	77971	0.00
08/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	174	319	174	319	0.00
08/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	64154	58411	64154	58411	0.00
08/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	81826	87559	81826	87559	0.00
08/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	612	452	612	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
08/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	85284	90803	85284	90803	0.00
08/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1989	1617	1989	1617	0.00
08/12/2006	R204 On 01-February-07			Bond Future	7.8200	7.7330	102.4327	103.0684	0.00
08/12/2006	R204 On 03-May-07			Bond Future	7.7700	7.6900	104.7431	105.3730	0.00
08/12/2006	R204 On 02-August-07			Bond Future	7.7300	7.6470	103.0314	103.6628	0.00
08/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13400	16652	13400	16652	0.00
08/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18434	15330	18434	15330	0.00
08/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	63015	68104	63015	68104	0.00
08/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	9295	8085	9295	8085	0.00
08/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	70516	75379	70516	75379	0.00
08/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	14320	12868	14320	12868	0.00
08/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	24122	28530	24122	28530	0.00
08/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	9975	8026	9975	8026	0.00
08/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	37754	43031	37754	43031	0.00
08/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4906	3826	4906	3826	0.00
08/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	53284	59108	53284	59108	0.00
08/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2201	1669	2201	1669	0.00
08/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	59823	65787	59823	65787	0.00
08/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1575	1182	1575	1182	0.00
08/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	56539	62437	56539	62437	0.00
08/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1864	1406	1864	1406	0.00
08/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	69798	75912	69798	75912	0.00
08/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	935	693	935	693	0.00
08/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	74196	79605	74196	79605	0.00
08/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6386	5496	6386	5496	0.00
08/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	80913	86066	80913	86066	0.00
08/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10800	9639	10800	9639	0.00
08/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	77079	82557	77079	82557	0.00
08/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5789	4969	5789	4969	0.00
08/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	83589	88808	83589	88808	0.00
08/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10039	8944	10039	8944	0.00
08/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	79991	85535	79991	85535	0.00
08/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5239	4485	5239	4485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	86292	91575	86292	91575	0.00
08/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9321	8290	9321	8290	0.00
08/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	63131	69153	63131	69153	0.00
08/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1327	992	1327	992	0.00
08/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	86596	92846	86596	92846	0.00
08/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	395	288	395	288	0.00
08/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6540	8591	6540	8591	0.00
08/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	31250	26945	31250	26945	0.00
08/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2698	3781	2698	3781	0.00
08/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	47594	42321	47594	42321	0.00
08/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	923	1392	923	1392	0.00
08/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	66528	60640	66528	60640	0.00
08/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	58	103	58	103	0.00
08/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	108712	102401	108712	102401	0.00
08/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	258	422	258	422	0.00
08/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	87110	80917	87110	80917	0.00
08/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	91883	97653	91883	97653	0.00
08/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3453	2924	3453	2924	0.00
08/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	97344	102858	97344	102858	0.00
08/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6857	6055	6857	6055	0.00
08/12/2006	R206 On 01-February-07			Bond Future	8.0100	7.9260	97.7832	98.2074	0.00
08/12/2006	R206 On 03-May-07			Bond Future	7.9600	7.8740	99.9889	100.4081	0.00
08/12/2006	R206 On 02-August-07			Bond Future	7.9100	7.8210	98.4429	98.8613	0.00
08/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	8584	10933	8584	10933	0.00
08/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	8997	7104	8997	7104	0.00
08/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	9648	11434	9648	11434	0.00
08/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	20145	17738	20145	17738	0.00
08/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14184	16142	14184	16142	0.00
08/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	21880	19653	21880	19653	0.00
08/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	15305	17678	15305	17678	0.00
08/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	13142	11323	13142	11323	0.00
08/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	20053	22469	20053	22469	0.00
08/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	15452	13684	15452	13684	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3708	5095	3708	5095	0.00
08/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	17133	14278	17133	14278	0.00
08/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	16287	19525	16287	19525	0.00
08/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3900	2896	3900	2896	0.00
08/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	22609	25535	22609	25535	0.00
08/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7987	6720	7987	6720	0.00
08/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	27153	30004	27153	30004	0.00
08/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	10444	9111	10444	9111	0.00
08/12/2006	R207 On 01-February-07			Bond Future	7.7500	7.6630	96.4330	97.0808	0.00
08/12/2006	R207 On 03-May-07			Bond Future	7.7000	7.6220	98.6124	99.2558	0.00
08/12/2006	R207 On 02-August-07			Bond Future	7.6600	7.5810	97.1637	97.8101	0.00
08/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	12966	16652	12966	16652	0.00
08/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	12573	9781	12573	9781	0.00
08/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	62779	68552	62779	68552	0.00
08/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3195	2534	3195	2534	0.00
08/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	67875	73405	67875	73405	0.00
08/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5850	4916	5850	4916	0.00
08/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24911	29983	24911	29983	0.00
08/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	5137	3732	5137	3732	0.00
08/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	40279	46220	40279	46220	0.00
08/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1649	1113	1649	1113	0.00
08/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	53898	60175	53898	60175	0.00
08/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	549	349	549	349	0.00
08/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	60885	67248	60885	67248	0.00
08/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	297	183	297	183	0.00
08/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	57384	63710	57384	63710	0.00
08/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	406	254	406	254	0.00
08/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	67902	74318	67902	74318	0.00
08/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	153	92	153	92	0.00
08/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	75501	81546	75501	81546	0.00
08/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1730	1341	1730	1341	0.00
08/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	79799	85623	79799	85623	0.00
08/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3733	3091	3733	3091	0.00

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08/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	74909	81354	74909	81354	0.00
08/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	76	44	76	44	0.00
08/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	78740	84837	78740	84837	0.00
08/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1471	1133	1471	1133	0.00
08/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	82849	88733	82849	88733	0.00
08/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3318	2738	3318	2738	0.00
08/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	81996	88139	81996	88139	0.00
08/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1246	954	1246	954	0.00
08/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	85920	91861	85920	91861	0.00
08/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2943	2419	2943	2419	0.00
08/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	64393	70786	64393	70786	0.00
08/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	215	130	215	130	0.00
08/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5419	7559	5419	7559	0.00
08/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	24947	20610	24947	20610	0.00
08/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1743	2685	1743	2685	0.00
08/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	41750	36214	41750	36214	0.00
08/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	416	718	416	718	0.00
08/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	61477	55302	61477	55302	0.00
08/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	71	140	71	140	0.00
08/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	82780	76371	82780	76371	0.00
08/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	92220	98693	92220	98693	0.00
08/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11	6	11	6	0.00
08/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	9	19	9	19	0.00
08/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	104977	98510	104977	98510	0.00
08/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	95106	101385	95106	101385	0.00
08/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	618	462	618	462	0.00
08/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	98363	104489	98363	104489	0.00
08/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1781	1442	1781	1442	0.00
08/12/2006	TRT1 On 01-February-07			Index Future	245.7500	246.6150	245.7480	246.6150	500.00
08/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	31591	37883	31591	37883	0.00
08/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	10111	7733	10111	7733	0.00
11/12/2006	CRD1 On 01-February-07			Index Future	106.6600	106.6930	106.6590	106.6930	10.00
11/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	11728	12159	11728	12159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	5138	5229	5138	5229	0.00
11/12/2006	GOVI On 01-February-07			jGovi	248.5700	248.6970	248.5660	248.6970	66.00
11/12/2006	GOVI On 03-May-07			jGovi	254.1000	254.2330	254.0980	254.2330	118.00
11/12/2006	GOVI On 02-August-07			jGovi	259.6400	259.7810	259.6440	259.7810	0.00
11/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	185660	186970	185660	186970	0.00
11/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
11/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	190991	192341	190991	192341	0.00
11/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	11	11	11	11	0.00
11/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	191617	192987	191617	192987	0.00
11/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	177	177	177	177	0.00
11/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
11/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	79441	79623	79441	79623	0.00
11/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1361	1543	1361	1543	0.00
11/12/2006	J153 On 31-August-10			jSwap	8.9000	8.8910	0.0472	0.0469	0.00
11/12/2006	J157 On 15-September-15			jSwap	8.5100	8.4840	0.0466	0.0481	0.00
11/12/2006	J186 On 21-December-26			jSwap	7.9100	7.8940	0.0420	0.0404	0.00
11/12/2006	J194 On 28-February-08			jSwap	9.1400	9.1430	0.0229	0.0230	0.00
11/12/2006	J201 On 22-December-14			jSwap	8.5100	8.4890	0.0619	0.0608	0.00
11/12/2006	J203 On 15-September-17			jSwap	8.3900	8.3580	0.0634	0.0615	0.00
11/12/2006	J204 On 21-December-18			jSwap	8.2800	8.2660	0.0617	0.0605	0.00
11/12/2006	J207 On 15-January-20			jSwap	8.2300	8.2210	0.0189	0.0182	0.00
11/12/2006	JBAR On 21-December-05			jBar	9.1000	9.0380	0.0000	0.0000	0.00
11/12/2006	JFRA On 01-February-07			jFra	9.2000	9.1980	0.0224	0.0224	0.00
11/12/2006	JFRA On 07-February-08			jFra	9.1100	9.1360	0.0222	0.0223	0.00
11/12/2006	JFRA On 03-May-07			jFra	9.3200	9.3550	0.0227	0.0228	0.00
11/12/2006	JFRA On 02-August-07			jFra	9.3100	9.3330	0.0227	0.0227	0.00
11/12/2006	JFRA On 01-November-07			jFra	9.3000	9.2640	0.0244	0.0243	0.00
11/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4139	4139	4139	4139	0.00
11/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	1	0	1	0.00
11/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23450	23557	23450	23557	0.00
11/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19522	19569	19522	19569	0.00
11/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4459	4543	4459	4543	0.00
11/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	24	24	24	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4501	4553	4501	4553	0.00
11/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	88	87	88	87	0.00
11/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4873	4803	4873	4803	0.00
11/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	171	182	171	182	0.00
11/12/2006	JN02 On 01-February-07			jNote	9.1100	9.1090	0.1657	0.1657	0.00
11/12/2006	JN02 On 03-May-07			jNote	9.0400	9.0390	0.1645	0.1645	0.00
11/12/2006	JN02 On 02-August-07			jNote	8.9500	8.9380	0.1630	0.1628	0.00
11/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	8524	8766	8524	8766	0.00
11/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	6598	6785	6598	6785	0.00
11/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10706	10811	10706	10811	0.00
11/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	14493	14653	14493	14653	0.00
11/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	13437	13435	13437	13435	0.00
11/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	18885	19120	18885	19120	0.00
11/12/2006	JN05 On 01-February-07			jNote	8.7000	8.6820	0.3482	0.3478	0.00
11/12/2006	JN05 On 03-May-07			jNote	8.6400	8.6240	0.3464	0.3459	0.00
11/12/2006	JN05 On 02-August-07			jNote	8.5700	8.5540	0.3443	0.3438	0.00
11/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	1150	1196	1150	1196	0.00
11/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	23379	23951	23379	23951	0.00
11/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3979	3956	3979	3956	0.00
11/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	28525	29069	28525	29069	0.00
11/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	6063	5987	6063	5987	0.00
11/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	33386	33964	33386	33964	0.00
11/12/2006	JN10 On 01-February-07			jNote	8.3300	8.2960	0.5562	0.5547	0.00
11/12/2006	JN10 On 03-May-07			jNote	8.2800	8.2460	0.5540	0.5526	0.00
11/12/2006	JN10 On 02-August-07			jNote	8.2200	8.1890	0.5517	0.5503	0.00
11/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	65	59	65	59	0.00
11/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45017	47130	45017	47130	0.00
11/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	913	829	913	829	0.00
11/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49381	51360	49381	51360	0.00
11/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1966	1815	1966	1815	0.00
11/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54390	56321	54390	56321	0.00
11/12/2006	JROD On 31-January-07			jRod	8.5800	8.5670	0.0017	0.0021	0.00
11/12/2006	JROD On 28-February-07			jRod	8.9600	8.9270	0.0025	0.0029	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	JROD On 30-March-07			jRod	8.6900	8.6730	0.0036	0.0039	0.00
11/12/2006	JROD On 30-April-07			jRod	8.9400	8.9350	0.0048	0.0052	0.00
11/12/2006	JROD On 31-May-07			jRod	9.1500	9.1560	0.0058	0.0062	0.00
11/12/2006	JROD On 29-December-06			jRod	8.1700	8.1700	0.0006	0.0011	0.00
11/12/2006	OTH1 On 01-February-07			Index Future	244.9800	245.0750	244.9840	245.0750	15.00
11/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	26258	27326	26258	27326	0.00
11/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	12218	12376	12218	12376	0.00
11/12/2006	R153 On 01-February-07			Bond Future	8.3400	8.3200	119.8174	119.8668	62.00
11/12/2006	R153 On 03-May-07			Bond Future	8.2900	8.2800	115.8253	115.8407	1.00
11/12/2006	R153 On 02-August-07			Bond Future	8.1200	8.1150	118.6368	118.6628	0.00
11/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5767	6187	5767	6187	0.00
11/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	8570	8496	8570	8496	0.00
11/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	15563	15776	15563	15776	0.00
11/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8952	9012	8952	9012	0.00
11/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	21628	21884	21628	21884	0.00
11/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10854	10850	10854	10850	0.00
11/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2729	3025	2729	3025	0.00
11/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	13828	13630	13828	13630	0.00
11/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	21416	21633	21416	21633	0.00
11/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5664	5727	5664	5727	0.00
11/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9280	9772	9280	9772	0.00
11/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	5501	5500	5501	5500	0.00
11/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	16109	16652	16109	16652	0.00
11/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2548	2596	2548	2596	0.00
11/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11368	11884	11368	11884	0.00
11/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	4316	4339	4316	4339	0.00
11/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10299	10805	10299	10805	0.00
11/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4883	4894	4883	4894	0.00
11/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	19356	19573	19356	19573	0.00
11/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6641	6704	6641	6704	0.00
11/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	25201	25466	25201	25466	0.00
11/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8750	8756	8750	8756	0.00
11/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	22877	23423	22877	23423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1245	1298	1245	1298	0.00
11/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	20373	20590	20373	20590	0.00
11/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	6138	6201	6138	6201	0.00
11/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	26139	26406	26139	26406	0.00
11/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	8275	8282	8275	8282	0.00
11/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	27094	27363	27094	27363	0.00
11/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7818	7827	7818	7827	0.00
11/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1039	1206	1039	1206	0.00
11/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	20509	20182	20509	20182	0.00
11/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	350	429	350	429	0.00
11/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	28269	27854	28269	27854	0.00
11/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	97	127	97	127	0.00
11/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	36543	36079	36543	36079	0.00
11/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	22	31	22	31	0.00
11/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	45074	44589	45074	44589	0.00
11/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
11/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	62506	62012	62506	62012	0.00
11/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	4	6	4	6	0.00
11/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	53743	53251	53743	53251	0.00
11/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	30212	30747	30212	30747	0.00
11/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	583	624	583	624	0.00
11/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	25831	26045	25831	26045	0.00
11/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	4037	4097	4037	4097	0.00
11/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	31077	31351	31077	31351	0.00
11/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	6178	6193	6178	6193	0.00
11/12/2006	R157 On 01-February-07			Bond Future	8.0100	7.9900	139.0114	139.1606	0.00
11/12/2006	R157 On 03-May-07			Bond Future	7.9900	7.9650	135.1098	135.2556	504.00
11/12/2006	R157 On 02-August-07			Bond Future	7.8800	7.8620	138.4993	138.6281	0.00
11/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	15207	16405	15207	16405	0.00
11/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	15953	15659	15953	15659	0.00
11/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	49119	50407	49119	50407	0.00
11/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	12307	12137	12307	12137	0.00
11/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	60920	62023	60920	62023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	17547	17362	17547	17362	0.00
11/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	11675	12748	11675	12748	250.00
11/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	19906	19487	19906	19487	0.00
11/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	76031	77447	76031	77447	0.00
11/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4772	4729	4772	4729	0.00
11/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	26263	27686	26263	27686	0.00
11/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	8537	8468	8537	8468	0.00
11/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	34274	35773	34274	35773	150.00
11/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	5629	5636	5629	5636	0.00
11/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	40048	41577	40048	41577	0.00
11/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	4191	4228	4191	4228	0.00
11/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	43044	44583	43044	44583	0.00
11/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3601	3648	3601	3648	0.00
11/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	49209	50759	49209	50759	0.00
11/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2634	2692	2634	2692	0.00
11/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	59354	60707	59354	60707	0.00
11/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8613	8508	8613	8508	0.00
11/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	70504	71656	70504	71656	0.00
11/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	13542	13406	13542	13406	0.00
11/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	108563	110072	108563	110072	0.00
11/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	122	139	122	139	150.00
11/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	46100	47645	46100	47645	0.00
11/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	3084	3138	3084	3138	0.00
11/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	55558	57111	55558	57111	0.00
11/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1904	1965	1904	1965	0.00
11/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	62034	63400	62034	63400	0.00
11/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7842	7750	7842	7750	0.00
11/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	72991	74154	72991	74154	0.00
11/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	12662	12536	12662	12536	0.00
11/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	64757	66135	64757	66135	0.00
11/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	7127	7047	7127	7047	0.00
11/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	66876	68086	66876	68086	0.00
11/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3192	3113	3192	3113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	71961	73504	71961	73504	0.00
11/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	836	888	836	888	0.00
11/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7413	8274	7413	8274	0.00
11/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	26979	26348	26979	26348	0.00
11/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3160	3683	3160	3683	0.00
11/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	41901	40933	41901	40933	0.00
11/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1122	1382	1122	1382	0.00
11/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	59403	58171	59403	58171	0.00
11/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	326	430	326	430	0.00
11/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	78518	77130	78518	77130	0.00
11/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	88627	90153	88627	90153	0.00
11/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	353	387	353	387	0.00
11/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	105257	106768	105257	106768	0.00
11/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	146	166	146	166	0.00
11/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	121700	123202	121700	123202	0.00
11/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	59	69	59	69	0.00
11/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	85902	87110	85902	87110	0.00
11/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8914	8834	8914	8834	0.00
11/12/2006	R186 On 01-February-07			Bond Future	7.5700	7.5460	131.2503	131.4997	2.00
11/12/2006	R186 On 03-May-07			Bond Future	7.5200	7.5050	134.2307	134.4674	0.00
11/12/2006	R186 On 02-August-07			Bond Future	7.4900	7.4660	131.9081	132.1444	0.00
11/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19043	20841	19043	20841	0.00
11/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	27302	26605	27302	26605	0.00
11/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	98464	100684	98464	100684	0.00
11/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	12670	12523	12670	12523	0.00
11/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	109956	112040	109956	112040	0.00
11/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	19921	19643	19921	19643	0.00
11/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	36344	38614	36344	38614	0.00
11/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	13731	13506	13731	13506	0.00
11/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	58523	61020	58523	61020	0.00
11/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	6128	6131	6128	6131	0.00
11/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	78450	81004	78450	81004	0.00
11/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2986	3045	2986	3045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	88824	91383	88824	91383	0.00
11/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	2069	2134	2069	2134	0.00
11/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	116344	118632	116344	118632	0.00
11/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	8424	8345	8424	8345	0.00
11/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	109864	112417	109864	112417	0.00
11/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	1002	1060	1002	1060	0.00
11/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	126667	128832	126667	128832	0.00
11/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	14645	14447	14645	14447	0.00
11/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	125546	127859	125546	127859	0.00
11/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	6794	6740	6794	6740	0.00
11/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	130947	133129	130947	133129	0.00
11/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	13524	13343	13524	13343	0.00
11/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	135263	137461	135263	137461	0.00
11/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	12475	12310	12475	12310	0.00
11/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	135989	138518	135989	138518	0.00
11/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	356	391	356	391	0.00
11/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	144291	146638	144291	146638	0.00
11/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	4322	4302	4322	4302	0.00
11/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	152811	155063	152811	155063	0.00
11/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8934	8823	8934	8823	0.00
11/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	83600	86158	83600	86158	0.00
11/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2471	2534	2471	2534	0.00
11/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8426	9609	8426	9609	0.00
11/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	48696	47385	48696	47385	0.00
11/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2997	3613	2997	3613	0.00
11/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	76466	74587	76466	74587	0.00
11/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	831	1077	831	1077	0.00
11/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	108740	106491	108740	106491	0.00
11/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	175	248	175	248	0.00
11/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	143819	141397	143819	141397	0.00
11/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	161607	164120	161607	164120	0.00
11/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	126	144	126	144	0.00
11/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	120927	123229	120927	123229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	7572	7506	7572	7506	0.00
11/12/2006	R194 On 01-February-07			Bond Future	8.9200	8.9010	105.4521	105.4701	0.00
11/12/2006	R194 On 03-May-07			Bond Future	8.8200	8.8080	102.7597	102.7651	0.00
11/12/2006	R194 On 02-August-07			Bond Future	8.6700	8.6740	105.0543	105.0521	0.00
11/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	1785	1928	1785	1928	0.00
11/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3478	3441	3478	3441	0.00
11/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	3859	3928	3859	3928	0.00
11/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	4364	4379	4364	4379	0.00
11/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5589	5612	5589	5612	0.00
11/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	5153	5198	5153	5198	0.00
11/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1580	1716	1580	1716	0.00
11/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3775	3730	3775	3730	0.00
11/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	913	1016	913	1016	0.00
11/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5118	5041	5118	5041	0.00
11/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1391	1518	1391	1518	0.00
11/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4087	4035	4087	4035	0.00
11/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	4860	4933	4860	4933	0.00
11/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3425	3444	3425	3444	0.00
11/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6162	6184	6162	6184	0.00
11/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4637	4681	4637	4681	0.00
11/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4648	4720	4648	4720	0.00
11/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3601	3619	3601	3619	0.00
11/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5077	5150	5077	5150	0.00
11/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	3255	3274	3255	3274	0.00
11/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6461	6483	6461	6483	0.00
11/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4393	4436	4393	4436	0.00
11/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6311	6332	6311	6332	0.00
11/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4514	4558	4514	4558	0.00
11/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6001	6076	6001	6076	0.00
11/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2633	2654	2633	2654	0.00
11/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	393	455	393	455	0.00
11/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7119	7001	7119	7001	0.00
11/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	136	166	136	166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9393	9243	9393	9243	0.00
11/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	36	47	36	47	0.00
11/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11833	11664	11833	11664	0.00
11/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9	13	9	13	0.00
11/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14356	14180	14356	14180	0.00
11/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2	3	2	3	0.00
11/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16908	16729	16908	16729	0.00
11/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	1	0	1	0.00
11/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19475	19295	19475	19295	0.00
11/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22053	21873	22053	21873	0.00
11/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
11/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29846	29666	29846	29666	0.00
11/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	27239	27058	27239	27058	0.00
11/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24641	24461	24641	24461	0.00
11/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7085	7105	7085	7105	0.00
11/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3931	3973	3931	3973	0.00
11/12/2006	R201 On 01-February-07			Bond Future	8.0000	7.9810	105.4262	105.5446	0.00
11/12/2006	R201 On 03-May-07			Bond Future	7.9500	7.9300	107.8210	107.9254	0.00
11/12/2006	R201 On 02-August-07			Bond Future	7.9000	7.8800	105.8006	105.9027	0.00
11/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12035	12986	12035	12986	0.00
11/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12095	11861	12095	11861	0.00
11/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	40954	41906	40954	41906	0.00
11/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	9566	9474	9566	9474	0.00
11/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	47196	48067	47196	48067	0.00
11/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13743	13592	13743	13592	0.00
11/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5830	6512	5830	6512	0.00
11/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	20818	20315	20818	20315	0.00
11/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	20951	22081	20951	22081	0.00
11/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6350	6296	6350	6296	0.00
11/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	32008	33219	32008	33219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	3008	3034	3008	3034	0.00
11/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	39359	40585	39359	40585	0.00
11/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1843	1885	1843	1885	0.00
11/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	49182	50175	49182	50175	0.00
11/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6718	6667	6718	6667	0.00
11/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	54811	55722	54811	55722	0.00
11/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	10544	10434	10544	10434	0.00
11/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	34413	35631	34413	35631	0.00
11/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2564	2598	2564	2598	0.00
11/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	36865	38088	36865	38088	0.00
11/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	2177	2216	2177	2216	0.00
11/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	44449	45677	44449	45677	0.00
11/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1307	1351	1307	1351	0.00
11/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	51332	52332	51332	52332	0.00
11/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	6123	6079	6123	6079	0.00
11/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	56791	57710	56791	57710	0.00
11/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9843	9741	9843	9741	0.00
11/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	53515	54522	53515	54522	0.00
11/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5570	5534	5570	5534	0.00
11/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	58798	59725	58798	59725	0.00
11/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	9179	9085	9179	9085	0.00
11/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	57587	58807	57587	58807	0.00
11/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	554	590	554	590	0.00
11/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	62537	63568	62537	63568	0.00
11/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3747	3734	3747	3734	0.00
11/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2447	2857	2447	2857	0.00
11/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	32635	31861	32635	31861	0.00
11/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	851	1051	851	1051	0.00
11/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	46517	45534	46517	45534	0.00
11/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	241	319	241	319	0.00
11/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	61671	60565	61671	60565	0.00
11/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	55	79	55	79	0.00
11/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	77537	76377	77537	76377	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	70902	72109	70902	72109	0.00
11/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	225	248	225	248	0.00
11/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	67080	68037	67080	68037	0.00
11/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6867	6802	6867	6802	0.00
11/12/2006	R203 On 01-February-07			Bond Future	7.8700	7.8490	105.9744	106.1192	0.00
11/12/2006	R203 On 03-May-07			Bond Future	7.8200	7.8030	104.2007	104.3295	0.00
11/12/2006	R203 On 02-August-07			Bond Future	7.7800	7.7560	106.5205	106.6548	0.00
11/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7500	8383	7500	8383	0.00
11/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16150	15586	16150	15586	0.00
11/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	50490	51703	50490	51703	0.00
11/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3423	3349	3423	3349	0.00
11/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	56095	57288	56095	57288	0.00
11/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6522	6372	6522	6372	0.00
11/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	16536	17767	16536	17767	0.00
11/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	7123	6907	7123	6907	0.00
11/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	29512	30923	29512	30923	0.00
11/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2449	2413	2449	2413	0.00
11/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	44946	46403	44946	46403	0.00
11/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	636	646	636	646	0.00
11/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	51440	52898	51440	52898	0.00
11/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	341	352	341	352	0.00
11/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	48181	49639	48181	49639	0.00
11/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	468	480	468	480	0.00
11/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	62206	63460	62206	63460	0.00
11/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1817	1784	1817	1784	0.00
11/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	61288	62743	61288	62743	0.00
11/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	122	130	122	130	0.00
11/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	66903	68149	66903	68149	0.00
11/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	4206	4110	4206	4110	0.00
11/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	65217	66477	65217	66477	0.00
11/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1535	1508	1535	1508	0.00
11/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	69689	70946	69689	70946	0.00
11/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3748	3663	3748	3663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	68251	69517	68251	69517	0.00
11/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1291	1270	1291	1270	0.00
11/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	72504	73771	72504	73771	0.00
11/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3332	3257	3332	3257	0.00
11/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	54715	56173	54715	56173	0.00
11/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	245	255	245	255	0.00
11/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	77656	79105	77656	79105	0.00
11/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	17	19	17	19	0.00
11/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2618	3099	2618	3099	0.00
11/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	29755	28789	29755	28789	0.00
11/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	673	862	673	862	0.00
11/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	46732	45473	46732	45473	0.00
11/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
11/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	105553	104107	105553	104107	0.00
11/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	16	25	16	25	0.00
11/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	85270	83832	85270	83832	0.00
11/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	123	174	123	174	0.00
11/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	65550	64154	65550	64154	0.00
11/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	80546	81826	80546	81826	0.00
11/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	619	612	619	612	0.00
11/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	83986	85284	83986	85284	0.00
11/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	2034	1989	2034	1989	0.00
11/12/2006	R204 On 01-February-07			Bond Future	7.8400	7.8150	102.2785	102.4327	0.00
11/12/2006	R204 On 03-May-07			Bond Future	7.7900	7.7720	104.5979	104.7431	0.00
11/12/2006	R204 On 02-August-07			Bond Future	7.7500	7.7300	102.8875	103.0314	0.00
11/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12277	13400	12277	13400	0.00
11/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18854	18434	18854	18434	0.00
11/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	61656	63015	61656	63015	0.00
11/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	9388	9295	9388	9295	0.00
11/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	69254	70516	69254	70516	0.00
11/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	14497	14320	14497	14320	0.00
11/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	22717	24122	22717	24122	0.00
11/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10111	9975	10111	9975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	36203	37754	36203	37754	0.00
11/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4897	4906	4897	4906	0.00
11/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	51689	53284	51689	53284	0.00
11/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	2149	2201	2149	2201	0.00
11/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	58227	59823	58227	59823	0.00
11/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1521	1575	1521	1575	0.00
11/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	54943	56539	54943	56539	0.00
11/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1810	1864	1810	1864	0.00
11/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	68208	69798	68208	69798	0.00
11/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	887	935	887	935	0.00
11/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	72794	74196	72794	74196	0.00
11/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6436	6386	6436	6386	0.00
11/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	79602	80913	79602	80913	0.00
11/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10928	10800	10928	10800	0.00
11/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	75668	77079	75668	77079	0.00
11/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5831	5789	5831	5789	0.00
11/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	82267	83589	82267	83589	0.00
11/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	10156	10039	10156	10039	0.00
11/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	78572	79991	78572	79991	0.00
11/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	5273	5239	5273	5239	0.00
11/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	84960	86292	84960	86292	0.00
11/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9428	9321	9428	9321	0.00
11/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	61536	63131	61536	63131	0.00
11/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1274	1327	1274	1327	0.00
11/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	85021	86596	85021	86596	0.00
11/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	362	395	362	395	0.00
11/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5774	6540	5774	6540	0.00
11/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	32026	31250	32026	31250	0.00
11/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2269	2698	2269	2698	0.00
11/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	48707	47594	48707	47594	0.00
11/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	730	923	730	923	0.00
11/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	67877	66528	67877	66528	0.00
11/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	39	58	39	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	110235	108712	110235	108712	0.00
11/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	189	258	189	258	0.00
11/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	88583	87110	88583	87110	0.00
11/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	90442	91883	90442	91883	0.00
11/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3465	3453	3465	3453	0.00
11/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	95979	97344	95979	97344	0.00
11/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6930	6857	6930	6857	0.00
11/12/2006	R206 On 01-February-07			Bond Future	8.0300	8.0080	97.6800	97.7832	0.00
11/12/2006	R206 On 03-May-07			Bond Future	7.9800	7.9570	99.8932	99.9889	0.00
11/12/2006	R206 On 02-August-07			Bond Future	7.9200	7.9060	98.3546	98.4429	0.00
11/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	7839	8584	7839	8584	0.00
11/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	9283	8997	9283	8997	0.00
11/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	14656	15305	14656	15305	0.00
11/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	13449	13142	13449	13142	0.00
11/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	19459	20053	19459	20053	0.00
11/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	15741	15452	15741	15452	0.00
11/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	9139	9648	9139	9648	0.00
11/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	20592	20145	20592	20145	0.00
11/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	13688	14184	13688	14184	0.00
11/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	22267	21880	22267	21880	0.00
11/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3235	3708	3235	3708	0.00
11/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	17691	17133	17691	17133	0.00
11/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	15345	16287	15345	16287	0.00
11/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3989	3900	3989	3900	0.00
11/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	21841	22609	21841	22609	0.00
11/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	8175	7987	8175	7987	0.00
11/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	26473	27153	26473	27153	0.00
11/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	10647	10444	10647	10444	0.00
11/12/2006	R207 On 01-February-07			Bond Future	7.7700	7.7450	96.2759	96.4330	0.00
11/12/2006	R207 On 03-May-07			Bond Future	7.7200	7.7040	98.4641	98.6124	0.00
11/12/2006	R207 On 02-August-07			Bond Future	7.6800	7.6640	97.0165	97.1637	0.00
11/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	11825	12966	11825	12966	0.00
11/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	13003	12573	13003	12573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	61365	62779	61365	62779	0.00
11/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	3264	3195	3264	3195	0.00
11/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	66538	67875	66538	67875	0.00
11/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5985	5850	5985	5850	0.00
11/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	23468	24911	23468	24911	0.00
11/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	5265	5137	5265	5137	0.00
11/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	38713	40279	38713	40279	0.00
11/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1654	1649	1654	1649	0.00
11/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	52313	53898	52313	53898	0.00
11/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	536	549	536	549	0.00
11/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	59302	60885	59302	60885	0.00
11/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	285	297	285	297	0.00
11/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	55800	57384	55800	57384	0.00
11/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	393	406	393	406	0.00
11/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	66322	67902	66322	67902	0.00
11/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	144	153	144	153	0.00
11/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	74049	75501	74049	75501	0.00
11/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1762	1730	1762	1730	0.00
11/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	78413	79799	78413	79799	0.00
11/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3818	3733	3818	3733	0.00
11/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	73331	74909	73331	74909	0.00
11/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	69	76	69	76	0.00
11/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	77283	78740	77283	78740	0.00
11/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1496	1471	1496	1471	0.00
11/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	81452	82849	81452	82849	0.00
11/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3393	3318	3393	3318	0.00
11/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	80533	81996	80533	81996	0.00
11/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1266	1246	1266	1246	0.00
11/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	84514	85920	84514	85920	0.00
11/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	3009	2943	3009	2943	0.00
11/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	62811	64393	62811	64393	0.00
11/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	204	215	204	215	0.00
11/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	4708	5419	4708	5419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25807	24947	25807	24947	0.00
11/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1415	1743	1415	1743	0.00
11/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	42993	41750	42993	41750	0.00
11/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	309	416	309	416	0.00
11/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	62941	61477	62941	61477	0.00
11/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	47	71	47	71	0.00
11/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	84327	82780	84327	82780	0.00
11/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	90648	92220	90648	92220	0.00
11/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9	11	9	11	0.00
11/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	9	5	9	0.00
11/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	106544	104977	106544	104977	0.00
11/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	93630	95106	93630	95106	0.00
11/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	625	618	625	618	0.00
11/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	96930	98363	96930	98363	0.00
11/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1820	1781	1820	1781	0.00
11/12/2006	TRT1 On 01-February-07			Index Future	245.6200	245.7480	245.6210	245.7480	500.00
11/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	30259	31591	30259	31591	0.00
11/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	10049	10111	10049	10111	0.00
12/12/2006	CRD1 On 01-February-07			Index Future	106.8900	106.6590	106.8920	106.6590	10.00
12/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13181	11728	13181	11728	0.00
12/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4261	5138	4261	5138	0.00
12/12/2006	GOVI On 01-February-07			jGovi	249.2100	248.5660	249.2090	248.5660	66.00
12/12/2006	GOVI On 03-May-07			jGovi	254.7500	254.0980	254.7540	254.0980	118.00
12/12/2006	GOVI On 02-August-07			jGovi	260.3100	259.6440	260.3140	259.6440	0.00
12/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	192090	185660	192090	185660	0.00
12/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
12/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	197547	190991	197547	190991	0.00
12/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	7	11	7	11	0.00
12/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	198274	191617	198274	191617	0.00
12/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	134	177	134	177	0.00
12/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
12/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	79382	79441	79382	79441	0.00
12/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1302	1361	1302	1361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	J153 On 31-August-10			jSwap	8.8500	8.8990	0.0455	0.0472	0.00
12/12/2006	J157 On 15-September-15			jSwap	8.4900	8.5080	0.0480	0.0466	0.00
12/12/2006	J186 On 21-December-26			jSwap	7.8900	7.9100	0.0403	0.0420	0.00
12/12/2006	J194 On 28-February-08			jSwap	9.1000	9.1370	0.0224	0.0229	0.00
12/12/2006	J201 On 22-December-14			jSwap	8.4800	8.5080	0.0605	0.0619	0.00
12/12/2006	J203 On 15-September-17			jSwap	8.3800	8.3850	0.0634	0.0634	0.00
12/12/2006	J204 On 21-December-18			jSwap	8.2900	8.2810	0.0622	0.0617	0.00
12/12/2006	J207 On 15-January-20			jSwap	8.2400	8.2300	0.0196	0.0189	0.00
12/12/2006	JBAR On 21-December-05			jBar	9.1400	9.0980	0.0000	0.0000	0.00
12/12/2006	JFRA On 01-February-07			jFra	9.2100	9.1980	0.0224	0.0224	0.00
12/12/2006	JFRA On 07-February-08			jFra	9.0400	9.1110	0.0220	0.0222	0.00
12/12/2006	JFRA On 03-May-07			jFra	9.2800	9.3200	0.0226	0.0227	0.00
12/12/2006	JFRA On 02-August-07			jFra	9.2500	9.3110	0.0225	0.0227	0.00
12/12/2006	JFRA On 01-November-07			jFra	9.1800	9.2950	0.0241	0.0244	0.00
12/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4156	4139	4156	4139	0.00
12/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23331	23450	23331	23450	0.00
12/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19584	19522	19584	19522	0.00
12/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4369	4459	4369	4459	0.00
12/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	26	24	26	24	0.00
12/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4356	4501	4356	4501	0.00
12/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	98	88	98	88	0.00
12/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4613	4873	4613	4873	0.00
12/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	201	171	201	171	0.00
12/12/2006	JN02 On 01-February-07			jNote	9.0400	9.1060	0.1645	0.1657	0.00
12/12/2006	JN02 On 03-May-07			jNote	8.9600	9.0420	0.1632	0.1645	0.00
12/12/2006	JN02 On 02-August-07			jNote	8.8600	8.9510	0.1616	0.1630	0.00
12/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7785	8524	7785	8524	0.00
12/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7132	6598	7132	6598	0.00
12/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	10002	10706	10002	10706	0.00
12/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15304	14493	15304	14493	0.00
12/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12711	13437	12711	13437	0.00
12/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19768	18885	19768	18885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	JN05 On 01-February-07			jNote	8.6500	8.6950	0.3468	0.3482	0.00
12/12/2006	JN05 On 03-May-07			jNote	8.5900	8.6380	0.3449	0.3464	0.00
12/12/2006	JN05 On 02-August-07			jNote	8.5200	8.5700	0.3429	0.3443	0.00
12/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	901	1150	901	1150	0.00
12/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	25087	23379	25087	23379	0.00
12/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3528	3979	3528	3979	0.00
12/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	30120	28525	30120	28525	0.00
12/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5569	6063	5569	6063	0.00
12/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	34867	33386	34867	33386	0.00
12/12/2006	JN10 On 01-February-07			jNote	8.3200	8.3270	0.5563	0.5562	0.00
12/12/2006	JN10 On 03-May-07			jNote	8.2700	8.2760	0.5544	0.5540	0.00
12/12/2006	JN10 On 02-August-07			jNote	8.2200	8.2190	0.5523	0.5517	0.00
12/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	54	65	54	65	0.00
12/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45743	45017	45743	45017	0.00
12/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	865	913	865	913	0.00
12/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49877	49381	49877	49381	0.00
12/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1930	1966	1930	1966	0.00
12/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54565	54390	54565	54390	0.00
12/12/2006	JROD On 31-January-07			jRod	8.5900	8.5780	0.0017	0.0017	0.00
12/12/2006	JROD On 28-February-07			jRod	8.9900	8.9550	0.0026	0.0025	0.00
12/12/2006	JROD On 30-March-07			jRod	8.7100	8.6890	0.0037	0.0036	0.00
12/12/2006	JROD On 30-April-07			jRod	8.9600	8.9430	0.0049	0.0048	0.00
12/12/2006	JROD On 31-May-07			jRod	9.1600	9.1520	0.0058	0.0058	0.00
12/12/2006	JROD On 29-December-06			jRod	8.1700	8.1670	0.0006	0.0006	0.00
12/12/2006	OTH1 On 01-February-07			Index Future	245.5400	244.9840	245.5390	244.9840	15.00
12/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	29679	26258	29679	26258	0.00
12/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	10089	12218	10089	12218	0.00
12/12/2006	R153 On 01-February-07			Bond Future	8.2800	8.3350	119.9987	119.8174	62.00
12/12/2006	R153 On 03-May-07			Bond Future	8.2400	8.2850	115.9642	115.8253	1.00
12/12/2006	R153 On 02-August-07			Bond Future	8.0500	8.1240	118.8475	118.6368	0.00
12/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6533	5767	6533	5767	0.00
12/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7524	8570	7524	8570	0.00
12/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16358	15563	16358	15563	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8358	8952	8358	8952	0.00
12/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22912	21628	22912	21628	0.00
12/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10032	10854	10032	10854	0.00
12/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3180	2729	3180	2729	0.00
12/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12466	13828	12466	13828	0.00
12/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22372	21416	22372	21416	0.00
12/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5230	5664	5230	5664	0.00
12/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10310	9280	10310	9280	0.00
12/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4718	5501	4718	5501	0.00
12/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17477	16109	17477	16109	0.00
12/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2103	2548	2103	2548	0.00
12/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12521	11368	12521	11368	0.00
12/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3656	4316	3656	4316	0.00
12/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11392	10299	11392	10299	0.00
12/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4162	4883	4162	4883	0.00
12/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20260	19356	20260	19356	0.00
12/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6155	6641	6155	6641	0.00
12/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26601	25201	26601	25201	0.00
12/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8043	8750	8043	8750	0.00
12/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24440	22877	24440	22877	0.00
12/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	996	1245	996	1245	0.00
12/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21303	20373	21303	20373	0.00
12/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5679	6138	5679	6138	0.00
12/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27567	26139	27567	26139	0.00
12/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7595	8275	7595	8275	0.00
12/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28549	27094	28549	27094	0.00
12/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7166	7818	7166	7818	0.00
12/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1250	1039	1250	1039	0.00
12/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18908	20509	18908	20509	0.00
12/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	432	350	432	350	0.00
12/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26539	28269	26539	28269	0.00
12/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	122	97	122	97	0.00
12/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34756	36543	34756	36543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	28	22	28	22	0.00
12/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43268	45074	43268	45074	0.00
12/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
12/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60693	62506	60693	62506	0.00
12/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5	4	5	4	0.00
12/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51931	53743	51931	53743	0.00
12/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31894	30212	31894	30212	0.00
12/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	452	583	452	583	0.00
12/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26882	25831	26882	25831	0.00
12/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3698	4037	3698	4037	0.00
12/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32635	31077	32635	31077	0.00
12/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5630	6178	5630	6178	0.00
12/12/2006	R157 On 01-February-07			Bond Future	7.9600	8.0100	139.3848	139.0114	0.00
12/12/2006	R157 On 03-May-07			Bond Future	7.9400	7.9850	135.4746	135.1098	504.00
12/12/2006	R157 On 02-August-07			Bond Future	7.8300	7.8800	138.8934	138.4993	0.00
12/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16987	15207	16987	15207	0.00
12/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14000	15953	14000	15953	0.00
12/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	51689	49119	51689	49119	0.00
12/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11228	12307	11228	12307	0.00
12/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	63646	60920	63646	60920	0.00
12/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16332	17547	16332	17547	0.00
12/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13170	11675	13170	11675	250.00
12/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	17668	19906	17668	19906	0.00
12/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	79157	76031	79157	76031	0.00
12/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4249	4772	4249	4772	0.00
12/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	28721	26263	28721	26263	0.00
12/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	7262	8537	7262	8537	0.00
12/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	37074	34274	37074	34274	150.00
12/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4696	5629	4696	5629	0.00
12/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	43040	40048	43040	40048	0.00
12/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3450	4191	3450	4191	0.00
12/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	46121	43044	46121	43044	0.00
12/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	2945	3601	2945	3601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	52433	49209	52433	49209	0.00
12/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2125	2634	2125	2634	0.00
12/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	62174	59354	62174	59354	0.00
12/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7785	8613	7785	8613	0.00
12/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	73440	70504	73440	70504	0.00
12/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12537	13542	12537	13542	0.00
12/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	112262	108563	112262	108563	0.00
12/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	88	122	88	122	150.00
12/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	49254	46100	49254	46100	0.00
12/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2505	3084	2505	3084	0.00
12/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	58902	55558	58902	55558	0.00
12/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1515	1904	1515	1904	0.00
12/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64911	62034	64911	62034	0.00
12/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7071	7842	7071	7842	0.00
12/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	75977	72991	75977	72991	0.00
12/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11706	12662	11706	12662	0.00
12/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	67689	64757	67689	64757	0.00
12/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6411	7127	6411	7127	0.00
12/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	70366	66876	70366	66876	0.00
12/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2740	3192	2740	3192	0.00
12/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	75503	71961	75503	71961	0.00
12/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	645	836	645	836	0.00
12/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8498	7413	8498	7413	0.00
12/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	24330	26979	24330	26979	0.00
12/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3706	3160	3706	3160	0.00
12/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38715	41901	38715	41901	0.00
12/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1346	1122	1346	1122	0.00
12/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55894	59403	55894	59403	0.00
12/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	400	326	400	326	0.00
12/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	74858	78518	74858	78518	0.00
12/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	92271	88627	92271	88627	0.00
12/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	264	353	264	353	0.00
12/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	108950	105257	108950	105257	0.00

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12/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	106	146	106	146	0.00
12/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	125415	121700	125415	121700	0.00
12/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	41	59	41	59	0.00
12/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	89112	85902	89112	85902	0.00
12/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8184	8914	8184	8914	0.00
12/12/2006	R186 On 01-February-07			Bond Future	7.5100	7.5660	132.0133	131.2503	2.00
12/12/2006	R186 On 03-May-07			Bond Future	7.4600	7.5240	135.0055	134.2307	0.00
12/12/2006	R186 On 02-August-07			Bond Future	7.4200	7.4850	132.7065	131.9081	0.00
12/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	22468	19043	22468	19043	0.00
12/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	23097	27302	23097	27302	0.00
12/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	104645	98464	104645	98464	0.00
12/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	11104	12670	11104	12670	0.00
12/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	116055	109956	116055	109956	0.00
12/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	18036	19921	18036	19921	0.00
12/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	41352	36344	41352	36344	0.00
12/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	11108	13731	11108	13731	0.00
12/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	64749	58523	64749	58523	0.00
12/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	4723	6128	4723	6128	0.00
12/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	85307	78450	85307	78450	0.00
12/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2212	2986	2212	2986	0.00
12/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	95890	88824	95890	88824	0.00
12/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1505	2069	1505	2069	0.00
12/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	122956	116344	122956	116344	0.00
12/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	7288	8424	7288	8424	0.00
12/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	117199	109864	117199	109864	0.00
12/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	706	1002	706	1002	0.00
12/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	133163	126667	133163	126667	0.00
12/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	13157	14645	13157	14645	0.00
12/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	132339	125546	132339	125546	0.00
12/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5839	6794	5839	6794	0.00
12/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	137534	130947	137534	130947	0.00
12/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	12126	13524	12126	13524	0.00
12/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	141935	135263	141935	135263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	11163	12475	11163	12475	0.00
12/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	143503	135989	143503	135989	0.00
12/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	240	356	240	356	0.00
12/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	151381	144291	151381	144291	0.00
12/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3665	4322	3665	4322	0.00
12/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	159792	152811	159792	152811	0.00
12/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	7930	8934	7930	8934	0.00
12/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	90573	83600	90573	83600	0.00
12/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	1812	2471	1812	2471	0.00
12/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10318	8426	10318	8426	0.00
12/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	42958	48696	42958	48696	0.00
12/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3817	2997	3817	2997	0.00
12/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	69655	76466	69655	76466	0.00
12/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1102	831	1102	831	0.00
12/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	101380	108740	101380	108740	0.00
12/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	241	175	241	175	0.00
12/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	136254	143819	136254	143819	0.00
12/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	169193	161607	169193	161607	0.00
12/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	81	126	81	126	0.00
12/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	127632	120927	127632	120927	0.00
12/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6530	7572	6530	7572	0.00
12/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.9190	105.5261	105.4521	0.00
12/12/2006	R194 On 03-May-07			Bond Future	8.7100	8.8150	102.8390	102.7597	0.00
12/12/2006	R194 On 02-August-07			Bond Future	8.5400	8.6700	105.1241	105.0543	0.00
12/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2071	1785	2071	1785	0.00
12/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3024	3478	3024	3478	0.00
12/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4239	3859	4239	3859	0.00
12/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3952	4364	3952	4364	0.00
12/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5945	5589	5945	5589	0.00
12/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4810	5153	4810	5153	0.00
12/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1844	1580	1844	1580	0.00
12/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3298	3775	3298	3775	0.00
12/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1092	913	1092	913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4556	5118	4556	5118	0.00
12/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1632	1391	1632	1391	0.00
12/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3588	4087	3588	4087	0.00
12/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5300	4860	5300	4860	0.00
12/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3073	3425	3073	3425	0.00
12/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6540	6162	6540	6162	0.00
12/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4317	4637	4317	4637	0.00
12/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5076	4648	5076	4648	0.00
12/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3237	3601	3237	3601	0.00
12/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5529	5077	5529	5077	0.00
12/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2914	3255	2914	3255	0.00
12/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6851	6461	6851	6461	0.00
12/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4084	4393	4084	4393	0.00
12/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6694	6311	6694	6311	0.00
12/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4200	4514	4200	4514	0.00
12/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6499	6001	6499	6001	0.00
12/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2338	2633	2338	2633	0.00
12/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	486	393	486	393	0.00
12/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6472	7119	6472	7119	0.00
12/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	175	136	175	136	0.00
12/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8691	9393	8691	9393	0.00
12/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	48	36	48	36	0.00
12/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11105	11833	11105	11833	0.00
12/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13	9	13	9	0.00
12/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13619	14356	13619	14356	0.00
12/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	3	2	3	2	0.00
12/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16168	16908	16168	16908	0.00
12/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	0	1	0	0.00
12/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18734	19475	18734	19475	0.00
12/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21312	22053	21312	22053	0.00
12/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
12/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29105	29846	29105	29846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
12/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26498	27239	26498	27239	0.00
12/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23900	24641	23900	24641	0.00
12/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7496	7085	7496	7085	0.00
12/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3645	3931	3645	3931	0.00
12/12/2006	R201 On 01-February-07			Bond Future	7.9500	8.0010	105.7344	105.4262	0.00
12/12/2006	R201 On 03-May-07			Bond Future	7.8900	7.9480	108.1346	107.8210	0.00
12/12/2006	R201 On 02-August-07			Bond Future	7.8400	7.8980	106.1131	105.8006	0.00
12/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13538	12035	13538	12035	0.00
12/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10515	12095	10515	12095	0.00
12/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43199	40954	43199	40954	0.00
12/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8674	9566	8674	9566	0.00
12/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	49355	47196	49355	47196	0.00
12/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12776	13743	12776	13743	0.00
12/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6744	5830	6744	5830	0.00
12/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18648	20818	18648	20818	0.00
12/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	23023	20951	23023	20951	0.00
12/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5339	6350	5339	6350	0.00
12/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	34521	32008	34521	32008	0.00
12/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2438	3008	2438	3008	0.00
12/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42059	39359	42059	39359	0.00
12/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1461	1843	1461	1843	0.00
12/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51634	49182	51634	49182	0.00
12/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6033	6718	6033	6718	0.00
12/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	57141	54811	57141	54811	0.00
12/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9749	10544	9749	10544	0.00
12/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	36995	34413	36995	34413	0.00
12/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2063	2564	2063	2564	0.00
12/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	39509	36865	39509	36865	0.00
12/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1739	2177	1739	2177	0.00
12/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47245	44449	47245	44449	0.00
12/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1020	1307	1020	1307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	53830	51332	53830	51332	0.00
12/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5485	6123	5485	6123	0.00
12/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	59160	56791	59160	56791	0.00
12/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9087	9843	9087	9843	0.00
12/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	56058	53515	56058	53515	0.00
12/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4978	5570	4978	5570	0.00
12/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	61206	58798	61206	58798	0.00
12/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8462	9179	8462	9179	0.00
12/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	60534	57587	60534	57587	0.00
12/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	418	554	418	554	0.00
12/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	65240	62537	65240	62537	0.00
12/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3314	3747	3314	3747	0.00
12/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2904	2447	2904	2447	0.00
12/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30009	32635	30009	32635	0.00
12/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1035	851	1035	851	0.00
12/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	43619	46517	43619	46517	0.00
12/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	300	241	300	241	0.00
12/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	58647	61671	58647	61671	0.00
12/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	70	55	70	55	0.00
12/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	74470	77537	74470	77537	0.00
12/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73924	70902	73924	70902	0.00
12/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	165	225	165	225	0.00
12/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	69632	67080	69632	67080	0.00
12/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6293	6867	6293	6867	0.00
12/12/2006	R203 On 01-February-07			Bond Future	7.8200	7.8690	106.3440	105.9744	0.00
12/12/2006	R203 On 03-May-07			Bond Future	7.7700	7.8210	104.5804	104.2007	0.00
12/12/2006	R203 On 02-August-07			Bond Future	7.7200	7.7750	106.9027	106.5205	0.00
12/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8909	7500	8909	7500	0.00
12/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	13863	16150	13863	16150	0.00
12/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	53747	50490	53747	50490	0.00
12/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2882	3423	2882	3423	0.00
12/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	59185	56095	59185	56095	0.00
12/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5790	6522	5790	6522	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	18879	16536	18879	16536	0.00
12/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5771	7123	5771	7123	0.00
12/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	32606	29512	32606	29512	0.00
12/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1847	2449	1847	2449	0.00
12/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	48447	44946	48447	44946	0.00
12/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	441	636	441	636	0.00
12/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	55023	51440	55023	51440	0.00
12/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	228	341	228	341	0.00
12/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	51727	48181	51727	48181	0.00
12/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	319	468	319	468	0.00
12/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	65683	62206	65683	62206	0.00
12/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1497	1817	1497	1817	0.00
12/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	64938	61288	64938	61288	0.00
12/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	77	122	77	122	0.00
12/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	70208	66903	70208	66903	0.00
12/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3690	4206	3690	4206	0.00
12/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	68736	65217	68736	65217	0.00
12/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1257	1535	1257	1535	0.00
12/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	73041	69689	73041	69689	0.00
12/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3278	3748	3278	3748	0.00
12/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	71809	68251	71809	68251	0.00
12/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1051	1291	1051	1291	0.00
12/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	75899	72504	75899	72504	0.00
12/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2905	3332	2905	3332	0.00
12/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	58326	54715	58326	54715	0.00
12/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	161	245	161	245	0.00
12/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	81344	77656	81344	77656	0.00
12/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10	17	10	17	0.00
12/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3249	2618	3249	2618	0.00
12/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26690	29755	26690	29755	0.00
12/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	874	673	874	673	0.00
12/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	43237	46732	43237	46732	0.00
12/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2	1	2	1	0.00

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12/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	101858	105553	101858	105553	0.00
12/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	22	16	22	16	0.00
12/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	81581	85270	81581	85270	0.00
12/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	167	123	167	123	0.00
12/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	61899	65550	61899	65550	0.00
12/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	84216	80546	84216	80546	0.00
12/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	492	619	492	619	0.00
12/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	87525	83986	87525	83986	0.00
12/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1751	2034	1751	2034	0.00
12/12/2006	R204 On 01-February-07			Bond Future	7.7800	7.8350	102.6724	102.2785	0.00
12/12/2006	R204 On 03-May-07			Bond Future	7.7400	7.7910	105.0037	104.5979	0.00
12/12/2006	R204 On 02-August-07			Bond Future	7.7000	7.7490	103.2970	102.8875	0.00
12/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13940	12277	13940	12277	0.00
12/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	16578	18854	16578	18854	0.00
12/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	64786	61656	64786	61656	0.00
12/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8461	9388	8461	9388	0.00
12/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	72278	69254	72278	69254	0.00
12/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13426	14497	13426	14497	0.00
12/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25148	22717	25148	22717	0.00
12/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	8603	10111	8603	10111	0.00
12/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	39265	36203	39265	36203	0.00
12/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4020	4897	4020	4897	0.00
12/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	55178	51689	55178	51689	0.00
12/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1698	2149	1698	2149	0.00
12/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	61830	58227	61830	58227	0.00
12/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1184	1521	1184	1521	0.00
12/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	58492	54943	58492	54943	0.00
12/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1420	1810	1420	1810	0.00
12/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	71935	68208	71935	68208	0.00
12/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	676	887	676	887	0.00
12/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	76159	72794	76159	72794	0.00
12/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5743	6436	5743	6436	0.00
12/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	82831	79602	82831	79602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10062	10928	10062	10928	0.00
12/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	79084	75668	79084	75668	0.00
12/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5190	5831	5190	5831	0.00
12/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	85544	82267	85544	82267	0.00
12/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9337	10156	9337	10156	0.00
12/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	82038	78572	82038	78572	0.00
12/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4681	5273	4681	5273	0.00
12/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	88283	84960	88283	84960	0.00
12/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8656	9428	8656	9428	0.00
12/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	65186	61536	65186	61536	0.00
12/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	985	1274	985	1274	0.00
12/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	88865	85021	88865	85021	0.00
12/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	267	362	267	362	0.00
12/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6719	5774	6719	5774	0.00
12/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29033	32026	29033	32026	0.00
12/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2707	2269	2707	2269	0.00
12/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	45206	48707	45206	48707	0.00
12/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	892	730	892	730	0.00
12/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	64100	67877	64100	67877	0.00
12/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	49	39	49	39	0.00
12/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	106307	110235	106307	110235	0.00
12/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	236	189	236	189	0.00
12/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	84691	88583	84691	88583	0.00
12/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	94078	90442	94078	90442	0.00
12/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3043	3465	3043	3465	0.00
12/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	99467	95979	99467	95979	0.00
12/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6323	6930	6323	6930	0.00
12/12/2006	R206 On 01-February-07			Bond Future	7.9800	8.0280	97.9433	97.6800	0.00
12/12/2006	R206 On 03-May-07			Bond Future	7.9200	7.9760	100.1704	99.8932	0.00
12/12/2006	R206 On 02-August-07			Bond Future	7.8700	7.9240	98.6247	98.3546	0.00
12/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9078	7839	9078	7839	0.00
12/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7890	9283	7890	9283	0.00
12/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	16094	14656	16094	14656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	12115	13449	12115	13449	0.00
12/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	20920	19459	20920	19459	0.00
12/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14500	15741	14500	15741	0.00
12/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10186	9139	10186	9139	0.00
12/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18867	20592	18867	20592	0.00
12/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14850	13688	14850	13688	0.00
12/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20727	22267	20727	22267	0.00
12/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3887	3235	3887	3235	0.00
12/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15711	17691	15711	17691	0.00
12/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	17194	15345	17194	15345	0.00
12/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3206	3989	3206	3989	0.00
12/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	23662	21841	23662	21841	0.00
12/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7224	8175	7224	8175	0.00
12/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	28224	26473	28224	26473	0.00
12/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9697	10647	9697	10647	0.00
12/12/2006	R207 On 01-February-07			Bond Future	7.7100	7.7650	96.6772	96.2759	0.00
12/12/2006	R207 On 03-May-07			Bond Future	7.6700	7.7230	98.8785	98.4641	0.00
12/12/2006	R207 On 02-August-07			Bond Future	7.6300	7.6830	97.4278	97.0165	0.00
12/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13780	11825	13780	11825	0.00
12/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	10945	13003	10945	13003	0.00
12/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	64999	61365	64999	61365	0.00
12/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2754	3264	2754	3264	0.00
12/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	69971	66538	69971	66538	0.00
12/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5305	5985	5305	5985	0.00
12/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	26382	23468	26382	23468	0.00
12/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	4167	5265	4167	5265	0.00
12/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	42287	38713	42287	38713	0.00
12/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1215	1654	1215	1654	0.00
12/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	56158	52313	56158	52313	0.00
12/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	368	536	368	536	0.00
12/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	63218	59302	63218	59302	0.00
12/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	189	285	189	285	0.00
12/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	59685	55800	59685	55800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	265	393	265	393	0.00
12/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	70283	66322	70283	66322	0.00
12/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	92	144	92	144	0.00
12/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	77888	74049	77888	74049	0.00
12/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1457	1762	1457	1762	0.00
12/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	82053	78413	82053	78413	0.00
12/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3345	3818	3345	3818	0.00
12/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	77317	73331	77317	73331	0.00
12/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	43	69	43	69	0.00
12/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	81161	77283	81161	77283	0.00
12/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1231	1496	1231	1496	0.00
12/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	85136	81452	85136	81452	0.00
12/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2964	3393	2964	3393	0.00
12/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	84447	80533	84447	80533	0.00
12/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1036	1266	1036	1266	0.00
12/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	88239	84514	88239	84514	0.00
12/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2621	3009	2621	3009	0.00
12/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	66753	62811	66753	62811	0.00
12/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	132	204	132	204	0.00
12/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5717	4708	5717	4708	0.00
12/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	22803	25807	22803	25807	0.00
12/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1794	1415	1794	1415	0.00
12/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	39360	42993	39360	42993	0.00
12/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	409	309	409	309	0.00
12/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	59028	62941	59028	62941	0.00
12/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	65	47	65	47	0.00
12/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	80332	84327	80332	84327	0.00
12/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	94657	90648	94657	90648	0.00
12/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5	9	5	9	0.00
12/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	7	5	7	5	0.00
12/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	102533	106544	102533	106544	0.00
12/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	97649	93630	97649	93630	0.00
12/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	500	625	500	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	100789	96930	100789	96930	0.00
12/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1565	1820	1565	1820	0.00
12/12/2006	TRT1 On 01-February-07			Index Future	246.2500	245.6210	246.2530	245.6210	500.00
12/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	34511	30259	34511	30259	0.00
12/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	7981	10049	7981	10049	0.00
13/12/2006	CRD1 On 01-February-07			Index Future	106.8100	106.8920	106.8110	106.8920	10.00
13/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12568	13181	12568	13181	0.00
13/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4458	4261	4458	4261	0.00
13/12/2006	GOVI On 01-February-07			jGovi	248.8700	249.2090	248.8740	249.2090	66.00
13/12/2006	GOVI On 03-May-07			jGovi	254.4100	254.7540	254.4070	254.7540	118.00
13/12/2006	GOVI On 02-August-07			jGovi	259.9600	260.3140	259.9620	260.3140	0.00
13/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	188740	192090	188740	192090	0.00
13/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
13/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	194078	197547	194078	197547	0.00
13/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	8	7	8	7	0.00
13/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	194771	198274	194771	198274	0.00
13/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	151	134	151	134	0.00
13/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
13/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	79323	79382	79323	79382	0.00
13/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	1243	1302	1243	1302	0.00
13/12/2006	J153 On 31-August-10			jSwap	8.8100	8.8460	0.0444	0.0455	0.00
13/12/2006	J157 On 15-September-15			jSwap	8.5000	8.4870	0.0474	0.0480	0.00
13/12/2006	J186 On 21-December-26			jSwap	7.9100	7.8930	0.0420	0.0403	0.00
13/12/2006	J194 On 28-February-08			jSwap	9.0500	9.0950	0.0218	0.0224	0.00
13/12/2006	J201 On 22-December-14			jSwap	8.4900	8.4830	0.0610	0.0605	0.00
13/12/2006	J203 On 15-September-17			jSwap	8.3900	8.3830	0.0639	0.0634	0.00
13/12/2006	J204 On 21-December-18			jSwap	8.2900	8.2870	0.0628	0.0622	0.00
13/12/2006	J207 On 15-January-20			jSwap	8.2400	8.2380	0.0200	0.0196	0.00
13/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1380	0.0000	0.0000	0.00
13/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2050	0.0224	0.0224	0.00
13/12/2006	JFRA On 07-February-08			jFra	8.9000	9.0370	0.0217	0.0220	0.00
13/12/2006	JFRA On 03-May-07			jFra	9.2400	9.2820	0.0225	0.0226	0.00
13/12/2006	JFRA On 02-August-07			jFra	9.1700	9.2470	0.0223	0.0225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	JFRA On 01-November-07			jFra	9.1100	9.1840	0.0239	0.0241	0.00
13/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4144	4156	4144	4156	0.00
13/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23128	23331	23128	23331	0.00
13/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19725	19584	19725	19584	0.00
13/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4262	4369	4262	4369	0.00
13/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	29	26	29	26	0.00
13/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4183	4356	4183	4356	0.00
13/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	112	98	112	98	0.00
13/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4435	4613	4435	4613	0.00
13/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	223	201	223	201	0.00
13/12/2006	JN02 On 01-February-07			jNote	8.9600	9.0360	0.1632	0.1645	0.00
13/12/2006	JN02 On 03-May-07			jNote	8.8700	8.9590	0.1618	0.1632	0.00
13/12/2006	JN02 On 02-August-07			jNote	8.7800	8.8630	0.1603	0.1616	0.00
13/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	7000	7785	7000	7785	0.00
13/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7785	7132	7785	7132	0.00
13/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9311	10002	9311	10002	0.00
13/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16167	15304	16167	15304	0.00
13/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12068	12711	12068	12711	0.00
13/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20593	19768	20593	19768	0.00
13/12/2006	JN05 On 01-February-07			jNote	8.6200	8.6470	0.3463	0.3468	0.00
13/12/2006	JN05 On 03-May-07			jNote	8.5700	8.5880	0.3445	0.3449	0.00
13/12/2006	JN05 On 02-August-07			jNote	8.5100	8.5220	0.3427	0.3429	0.00
13/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	780	901	780	901	0.00
13/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	25917	25087	25917	25087	0.00
13/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3337	3528	3337	3528	0.00
13/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	30764	30120	30764	30120	0.00
13/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5408	5569	5408	5569	0.00
13/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	35301	34867	35301	34867	0.00
13/12/2006	JN10 On 01-February-07			jNote	8.3300	8.3170	0.5571	0.5563	0.00
13/12/2006	JN10 On 03-May-07			jNote	8.2800	8.2690	0.5552	0.5544	0.00
13/12/2006	JN10 On 02-August-07			jNote	8.2300	8.2170	0.5531	0.5523	0.00
13/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	54	54	54	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45156	45743	45156	45743	0.00
13/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	892	865	892	865	0.00
13/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49247	49877	49247	49877	0.00
13/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1979	1930	1979	1930	0.00
13/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	53949	54565	53949	54565	0.00
13/12/2006	JROD On 31-January-07			jRod	8.6000	8.5940	0.0017	0.0017	0.00
13/12/2006	JROD On 28-February-07			jRod	9.0100	8.9870	0.0026	0.0026	0.00
13/12/2006	JROD On 30-March-07			jRod	8.7300	8.7070	0.0038	0.0037	0.00
13/12/2006	JROD On 30-April-07			jRod	8.9800	8.9580	0.0050	0.0049	0.00
13/12/2006	JROD On 31-May-07			jRod	9.1900	9.1580	0.0060	0.0058	0.00
13/12/2006	JROD On 29-December-06			jRod	8.1700	8.1680	0.0006	0.0006	0.00
13/12/2006	OTH1 On 01-February-07			Index Future	245.3200	245.5390	245.3150	245.5390	15.00
13/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	28033	29679	28033	29679	0.00
13/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	10683	10089	10683	10089	0.00
13/12/2006	R153 On 01-February-07			Bond Future	8.2700	8.2800	120.0317	119.9987	62.00
13/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2400	115.9952	115.9642	1.00
13/12/2006	R153 On 02-August-07			Bond Future	8.0300	8.0510	118.9227	118.8475	0.00
13/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6624	6533	6624	6533	0.00
13/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7285	7524	7285	7524	0.00
13/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16506	16358	16506	16358	0.00
13/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8197	8358	8197	8358	0.00
13/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23361	22912	23361	22912	0.00
13/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9728	10032	9728	10032	0.00
13/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3220	3180	3220	3180	0.00
13/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12176	12466	12176	12466	0.00
13/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22560	22372	22560	22372	0.00
13/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5109	5230	5109	5230	0.00
13/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10450	10310	10450	10310	0.00
13/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4529	4718	4529	4718	0.00
13/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17692	17477	17692	17477	0.00
13/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1988	2103	1988	2103	0.00
13/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12687	12521	12687	12521	0.00
13/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3493	3656	3493	3656	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11545	11392	11545	11392	0.00
13/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3986	4162	3986	4162	0.00
13/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20436	20260	20436	20260	0.00
13/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	6022	6155	6022	6155	0.00
13/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	27091	26601	27091	26601	0.00
13/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7782	8043	7782	8043	0.00
13/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24701	24440	24701	24440	0.00
13/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	927	996	927	996	0.00
13/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21485	21303	21485	21303	0.00
13/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5551	5679	5551	5679	0.00
13/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	28067	27567	28067	27567	0.00
13/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7344	7595	7344	7595	0.00
13/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	29059	28549	29059	28549	0.00
13/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6925	7166	6925	7166	0.00
13/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1261	1250	1261	1250	0.00
13/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18589	18908	18589	18908	0.00
13/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	432	432	432	432	0.00
13/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26209	26539	26209	26539	0.00
13/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	121	122	121	122	0.00
13/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34425	34756	34425	34756	0.00
13/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	27	28	27	28	0.00
13/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	42937	43268	42937	43268	0.00
13/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
13/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60363	60693	60363	60693	0.00
13/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5	5	5	5	0.00
13/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51601	51931	51601	51931	0.00
13/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32186	31894	32186	31894	0.00
13/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	414	452	414	452	0.00
13/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27095	26882	27095	26882	0.00
13/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3602	3698	3602	3698	0.00
13/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	33184	32635	33184	32635	0.00
13/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5427	5630	5427	5630	0.00
13/12/2006	R157 On 01-February-07			Bond Future	7.9800	7.9600	139.2353	139.3848	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9350	135.3285	135.4746	504.00
13/12/2006	R157 On 02-August-07			Bond Future	7.8400	7.8250	138.7714	138.8934	0.00
13/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16045	16987	16045	16987	0.00
13/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14552	14000	14552	14000	0.00
13/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50540	51689	50540	51689	0.00
13/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11540	11228	11540	11228	0.00
13/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	62710	63646	62710	63646	0.00
13/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16616	16332	16616	16332	0.00
13/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12347	13170	12347	13170	250.00
13/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	18340	17668	18340	17668	0.00
13/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	77829	79157	77829	79157	0.00
13/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4383	4249	4383	4249	0.00
13/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27531	28721	27531	28721	0.00
13/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	7566	7262	7566	7262	0.00
13/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	35777	37074	35777	37074	150.00
13/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4894	4696	4894	4696	0.00
13/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	41689	43040	41689	43040	0.00
13/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3594	3450	3594	3450	0.00
13/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	44748	46121	44748	46121	0.00
13/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	3066	2945	3066	2945	0.00
13/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51024	52433	51024	52433	0.00
13/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2210	2125	2210	2125	0.00
13/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60942	62174	60942	62174	0.00
13/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8014	7785	8014	7785	0.00
13/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	72448	73440	72448	73440	0.00
13/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12765	12537	12765	12537	0.00
13/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	110769	112262	110769	112262	0.00
13/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	89	88	89	88	150.00
13/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	47861	49254	47861	49254	0.00
13/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2608	2505	2608	2505	0.00
13/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57466	58902	57466	58902	0.00
13/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1574	1515	1574	1515	0.00
13/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	63661	64911	63661	64911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7281	7071	7281	7071	0.00
13/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	74971	75977	74971	75977	0.00
13/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11921	11706	11921	11706	0.00
13/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66421	67689	66421	67689	0.00
13/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6604	6411	6604	6411	0.00
13/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	69251	70366	69251	70366	0.00
13/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2846	2740	2846	2740	0.00
13/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	74029	75503	74029	75503	0.00
13/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	666	645	666	645	0.00
13/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7862	8498	7862	8498	0.00
13/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	25189	24330	25189	24330	0.00
13/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3346	3706	3346	3706	0.00
13/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	39850	38715	39850	38715	0.00
13/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1180	1346	1180	1346	0.00
13/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	57222	55894	57222	55894	0.00
13/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	338	400	338	400	0.00
13/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	76292	74858	76292	74858	0.00
13/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	90783	92271	90783	92271	0.00
13/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	270	264	270	264	0.00
13/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	107457	108950	107457	108950	0.00
13/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	108	106	108	106	0.00
13/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	123921	125415	123921	125415	0.00
13/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	42	41	42	41	0.00
13/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	88050	89112	88050	89112	0.00
13/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8341	8184	8341	8184	0.00
13/12/2006	R186 On 01-February-07			Bond Future	7.5400	7.5050	131.5497	132.0133	2.00
13/12/2006	R186 On 03-May-07			Bond Future	7.5000	7.4620	134.5673	135.0055	0.00
13/12/2006	R186 On 02-August-07			Bond Future	7.4600	7.4210	132.2690	132.7065	0.00
13/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19982	22468	19982	22468	0.00
13/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	25247	23097	25247	23097	0.00
13/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	100966	104645	100966	104645	0.00
13/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	11806	11104	11806	11104	0.00
13/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	112556	116055	112556	116055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	18913	18036	18913	18036	0.00
13/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	37934	41352	37934	41352	0.00
13/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	12326	11108	12326	11108	0.00
13/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	60696	64749	60696	64749	0.00
13/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	5307	4723	5307	4723	0.00
13/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	80962	85307	80962	85307	0.00
13/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2504	2212	2504	2212	0.00
13/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	91456	95890	91456	95890	0.00
13/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1707	1505	1707	1505	0.00
13/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	119068	122956	119068	122956	0.00
13/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	7782	7288	7782	7288	0.00
13/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	112658	117199	112658	117199	0.00
13/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	801	706	801	706	0.00
13/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	129468	133163	129468	133163	0.00
13/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	13837	13157	13837	13157	0.00
13/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	128366	132339	128366	132339	0.00
13/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	6248	5839	6248	5839	0.00
13/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	133794	137534	133794	137534	0.00
13/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	12762	12126	12762	12126	0.00
13/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	138154	141935	138154	141935	0.00
13/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	11758	11163	11758	11163	0.00
13/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138899	143503	138899	143503	0.00
13/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	272	240	272	240	0.00
13/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	147272	151381	147272	151381	0.00
13/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3938	3665	3938	3665	0.00
13/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	155863	159792	155863	159792	0.00
13/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8377	7930	8377	7930	0.00
13/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	86178	90573	86178	90573	0.00
13/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2054	1812	2054	1812	0.00
13/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8838	10318	8838	10318	0.00
13/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	46114	42958	46114	42958	0.00
13/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3121	3817	3121	3817	0.00
13/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	73596	69655	73596	69655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	853	1102	853	1102	0.00
13/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	105768	101380	105768	101380	0.00
13/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	175	241	175	241	0.00
13/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	140824	136254	140824	136254	0.00
13/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	164567	169193	164567	169193	0.00
13/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	92	81	92	81	0.00
13/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	123700	127632	123700	127632	0.00
13/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6979	6530	6979	6530	0.00
13/12/2006	R194 On 01-February-07			Bond Future	8.8300	8.8450	105.5432	105.5261	0.00
13/12/2006	R194 On 03-May-07			Bond Future	8.6600	8.7130	102.8770	102.8390	0.00
13/12/2006	R194 On 02-August-07			Bond Future	8.4400	8.5420	105.1793	105.1241	0.00
13/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2123	2071	2123	2071	0.00
13/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2905	3024	2905	3024	0.00
13/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4423	4239	4423	4239	0.00
13/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3755	3952	3755	3952	0.00
13/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6234	5945	6234	5945	0.00
13/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4547	4810	4547	4810	0.00
13/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1890	1844	1890	1844	0.00
13/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3174	3298	3174	3298	0.00
13/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1121	1092	1121	1092	0.00
13/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4415	4556	4415	4556	0.00
13/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1674	1632	1674	1632	0.00
13/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3459	3588	3459	3588	0.00
13/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5512	5300	5512	5300	0.00
13/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2904	3073	2904	3073	0.00
13/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6847	6540	6847	6540	0.00
13/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4072	4317	4072	4317	0.00
13/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5283	5076	5283	5076	0.00
13/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3063	3237	3063	3237	0.00
13/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5747	5529	5747	5529	0.00
13/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2752	2914	2752	2914	0.00
13/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7166	6851	7166	6851	0.00
13/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3848	4084	3848	4084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7006	6694	7006	6694	0.00
13/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3959	4200	3959	4200	0.00
13/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6740	6499	6740	6499	0.00
13/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2198	2338	2198	2338	0.00
13/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	499	486	499	486	0.00
13/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6314	6472	6314	6472	0.00
13/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	179	175	179	175	0.00
13/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8525	8691	8525	8691	0.00
13/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	49	48	49	48	0.00
13/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10935	11105	10935	11105	0.00
13/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13	13	13	13	0.00
13/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13449	13619	13449	13619	0.00
13/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	3	3	3	3	0.00
13/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15998	16168	15998	16168	0.00
13/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
13/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18564	18734	18564	18734	0.00
13/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21142	21312	21142	21312	0.00
13/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
13/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28935	29105	28935	29105	0.00
13/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
13/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26328	26498	26328	26498	0.00
13/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23730	23900	23730	23900	0.00
13/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7829	7496	7829	7496	0.00
13/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3426	3645	3426	3645	0.00
13/12/2006	R201 On 01-February-07			Bond Future	7.9700	7.9490	105.6039	105.7344	0.00
13/12/2006	R201 On 03-May-07			Bond Future	7.9100	7.8940	108.0241	108.1346	0.00
13/12/2006	R201 On 02-August-07			Bond Future	7.8600	7.8430	106.0164	106.1131	0.00
13/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12719	13538	12719	13538	0.00
13/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11002	10515	11002	10515	0.00
13/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	42315	43199	42315	43199	0.00
13/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8896	8674	8896	8674	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48615	49355	48615	49355	0.00
13/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	13003	12776	13003	12776	0.00
13/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6195	6744	6195	6744	0.00
13/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19406	18648	19406	18648	0.00
13/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	21984	23023	21984	23023	0.00
13/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5605	5339	5605	5339	0.00
13/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33340	34521	33340	34521	0.00
13/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2563	2438	2563	2438	0.00
13/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40827	42059	40827	42059	0.00
13/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1534	1461	1534	1461	0.00
13/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	50690	51634	50690	51634	0.00
13/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6195	6033	6195	6033	0.00
13/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56355	57141	56355	57141	0.00
13/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9930	9749	9930	9749	0.00
13/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35794	36995	35794	36995	0.00
13/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2168	2063	2168	2063	0.00
13/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	38292	39509	38292	39509	0.00
13/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1827	1739	1827	1739	0.00
13/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45990	47245	45990	47245	0.00
13/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1071	1020	1071	1020	0.00
13/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	52874	53830	52874	53830	0.00
13/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5634	5485	5634	5485	0.00
13/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58364	59160	58364	59160	0.00
13/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9258	9087	9258	9087	0.00
13/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55090	56058	55090	56058	0.00
13/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5114	4978	5114	4978	0.00
13/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60399	61206	60399	61206	0.00
13/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8622	8462	8622	8462	0.00
13/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	59246	60534	59246	60534	0.00
13/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	437	418	437	418	0.00
13/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64230	65240	64230	65240	0.00
13/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3408	3314	3408	3314	0.00
13/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2598	2904	2598	2904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	31009	30009	31009	30009	0.00
13/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	897	1035	897	1035	0.00
13/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	44787	43619	44787	43619	0.00
13/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	250	300	250	300	0.00
13/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	59903	58647	59903	58647	0.00
13/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	56	70	56	70	0.00
13/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75761	74470	75761	74470	0.00
13/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	72624	73924	72624	73924	0.00
13/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	171	165	171	165	0.00
13/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68789	69632	68789	69632	0.00
13/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6417	6293	6417	6293	0.00
13/12/2006	R203 On 01-February-07			Bond Future	7.8500	7.8180	106.1481	106.3440	0.00
13/12/2006	R203 On 03-May-07			Bond Future	7.7900	7.7680	104.4011	104.5804	0.00
13/12/2006	R203 On 02-August-07			Bond Future	7.7400	7.7210	106.7397	106.9027	0.00
13/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7976	8909	7976	8909	0.00
13/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	14889	13863	14889	13863	0.00
13/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	52148	53747	52148	53747	0.00
13/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3077	2882	3077	2882	0.00
13/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	57810	59185	57810	59185	0.00
13/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6045	5790	6045	5790	0.00
13/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	17460	18879	17460	18879	0.00
13/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6310	5771	6310	5771	0.00
13/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	30854	32606	30854	32606	0.00
13/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2054	1847	2054	1847	0.00
13/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	46545	48447	46545	48447	0.00
13/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	497	441	497	441	0.00
13/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	53094	55023	53094	55023	0.00
13/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	258	228	258	228	0.00
13/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	49810	51727	49810	51727	0.00
13/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	361	319	361	319	0.00
13/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	64000	65683	64000	65683	0.00
13/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1607	1497	1607	1497	0.00
13/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	62990	64938	62990	64938	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	88	77	88	77	0.00
13/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	68753	70208	68753	70208	0.00
13/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3865	3690	3865	3690	0.00
13/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	67038	68736	67038	68736	0.00
13/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1352	1257	1352	1257	0.00
13/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	71569	73041	71569	73041	0.00
13/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3437	3278	3437	3278	0.00
13/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	70096	71809	70096	71809	0.00
13/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1132	1051	1132	1051	0.00
13/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	74411	75899	74411	75899	0.00
13/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3048	2905	3048	2905	0.00
13/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	56389	58326	56389	58326	0.00
13/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	182	161	182	161	0.00
13/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	79387	81344	79387	81344	0.00
13/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11	10	11	10	0.00
13/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2787	3249	2787	3249	0.00
13/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	28187	26690	28187	26690	0.00
13/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	711	874	711	874	0.00
13/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	45033	43237	45033	43237	0.00
13/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
13/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	103816	101858	103816	101858	0.00
13/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	16	22	16	22	0.00
13/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	83533	81581	83533	81581	0.00
13/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	127	167	127	167	0.00
13/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	63818	61899	63818	61899	0.00
13/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	82463	84216	82463	84216	0.00
13/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	533	492	533	492	0.00
13/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	85987	87525	85987	87525	0.00
13/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1843	1751	1843	1751	0.00
13/12/2006	R204 On 01-February-07			Bond Future	7.8100	7.7840	102.4636	102.6724	0.00
13/12/2006	R204 On 03-May-07			Bond Future	7.7600	7.7380	104.8197	105.0037	0.00
13/12/2006	R204 On 02-August-07			Bond Future	7.7200	7.6950	103.1148	103.2970	0.00
13/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12812	13940	12812	13940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17538	16578	17538	16578	0.00
13/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	63252	64786	63252	64786	0.00
13/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8766	8461	8766	8461	0.00
13/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	70836	72278	70836	72278	0.00
13/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13806	13426	13806	13426	0.00
13/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	23623	25148	23623	25148	0.00
13/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	9166	8603	9166	8603	0.00
13/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	37461	39265	37461	39265	0.00
13/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4303	4020	4303	4020	0.00
13/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	53213	55178	53213	55178	0.00
13/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1822	1698	1822	1698	0.00
13/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	59828	61830	59828	61830	0.00
13/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1270	1184	1270	1184	0.00
13/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	56507	58492	56507	58492	0.00
13/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1524	1420	1524	1420	0.00
13/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	69895	71935	69895	71935	0.00
13/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	724	676	724	676	0.00
13/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	74537	76159	74537	76159	0.00
13/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5962	5743	5962	5743	0.00
13/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	81309	82831	81309	82831	0.00
13/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10362	10062	10362	10062	0.00
13/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	77445	79084	77445	79084	0.00
13/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5390	5190	5390	5190	0.00
13/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	84003	85544	84003	85544	0.00
13/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9619	9337	9619	9337	0.00
13/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	80381	82038	80381	82038	0.00
13/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4864	4681	4864	4681	0.00
13/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	86725	88283	86725	88283	0.00
13/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8920	8656	8920	8656	0.00
13/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	63169	65186	63169	65186	0.00
13/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1056	985	1056	985	0.00
13/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	86795	88865	86795	88865	0.00
13/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	284	267	284	267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6015	6719	6015	6719	0.00
13/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	30416	29033	30416	29033	0.00
13/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2346	2707	2346	2707	0.00
13/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	46933	45206	46933	45206	0.00
13/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	744	892	744	892	0.00
13/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	66039	64100	66039	64100	0.00
13/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	37	49	37	49	0.00
13/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	108383	106307	108383	106307	0.00
13/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	188	236	188	236	0.00
13/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	86731	84691	86731	84691	0.00
13/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	92363	94078	92363	94078	0.00
13/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3168	3043	3168	3043	0.00
13/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	97847	99467	97847	99467	0.00
13/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6526	6323	6526	6323	0.00
13/12/2006	R206 On 01-February-07			Bond Future	8.0000	7.9770	97.8296	97.9433	0.00
13/12/2006	R206 On 03-May-07			Bond Future	7.9400	7.9210	100.0746	100.1704	0.00
13/12/2006	R206 On 02-August-07			Bond Future	7.8900	7.8690	98.5411	98.6247	0.00
13/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	8408	9078	8408	9078	0.00
13/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	8356	7890	8356	7890	0.00
13/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	15520	16094	15520	16094	0.00
13/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	12500	12115	12500	12115	0.00
13/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14435	14850	14435	14850	0.00
13/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	21148	20727	21148	20727	0.00
13/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	20412	20920	20412	20920	0.00
13/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14828	14500	14828	14500	0.00
13/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	9750	10186	9750	10186	0.00
13/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	19390	18867	19390	18867	0.00
13/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3494	3887	3494	3887	0.00
13/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	16454	15711	16454	15711	0.00
13/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	16283	17194	16283	17194	0.00
13/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3432	3206	3432	3206	0.00
13/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	22963	23662	22963	23662	0.00
13/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7484	7224	7484	7224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	27630	28224	27630	28224	0.00
13/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9939	9697	9939	9697	0.00
13/12/2006	R207 On 01-February-07			Bond Future	7.7400	7.7140	96.5117	96.6772	0.00
13/12/2006	R207 On 03-May-07			Bond Future	7.6900	7.6700	98.7218	98.8785	0.00
13/12/2006	R207 On 02-August-07			Bond Future	7.6500	7.6300	97.2878	97.4278	0.00
13/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	12778	13780	12778	13780	0.00
13/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	11598	10945	11598	10945	0.00
13/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	63569	64999	63569	64999	0.00
13/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2890	2754	2890	2754	0.00
13/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	68750	69971	68750	69971	0.00
13/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5484	5305	5484	5305	0.00
13/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	25024	26382	25024	26382	0.00
13/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	4463	4167	4463	4167	0.00
13/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	40729	42287	40729	42287	0.00
13/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1312	1215	1312	1215	0.00
13/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	54534	56158	54534	56158	0.00
13/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	399	368	399	368	0.00
13/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	61579	63218	61579	63218	0.00
13/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	204	189	204	189	0.00
13/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	58052	59685	58052	59685	0.00
13/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	287	265	287	265	0.00
13/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	68635	70283	68635	70283	0.00
13/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	100	92	100	92	0.00
13/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	76399	77888	76399	77888	0.00
13/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1534	1457	1534	1457	0.00
13/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	80773	82053	80773	82053	0.00
13/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3465	3345	3465	3345	0.00
13/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	75666	77317	75666	77317	0.00
13/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	46	43	46	43	0.00
13/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	79661	81161	79661	81161	0.00
13/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1297	1231	1297	1231	0.00
13/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	83845	85136	83845	85136	0.00
13/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	3072	2964	3072	2964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	82937	84447	82937	84447	0.00
13/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1092	1036	1092	1036	0.00
13/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	86936	88239	86936	88239	0.00
13/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2718	2621	2718	2621	0.00
13/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	65109	66753	65109	66753	0.00
13/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	144	132	144	132	0.00
13/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5138	5717	5138	5717	0.00
13/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	23879	22803	23879	22803	0.00
13/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1549	1794	1549	1794	0.00
13/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	40769	39360	40769	39360	0.00
13/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	336	409	336	409	0.00
13/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	60610	59028	60610	59028	0.00
13/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	51	65	51	65	0.00
13/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	81972	80332	81972	80332	0.00
13/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	93002	94657	93002	94657	0.00
13/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	5	5	5	5	0.00
13/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	7	5	7	0.00
13/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	104186	102533	104186	102533	0.00
13/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	96111	97649	96111	97649	0.00
13/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	529	500	529	500	0.00
13/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	99450	100789	99450	100789	0.00
13/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1627	1565	1627	1565	0.00
13/12/2006	TRT1 On 01-February-07			Index Future	245.9300	246.2530	245.9270	246.2530	500.00
13/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	32038	34511	32038	34511	0.00
13/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	8768	7981	8768	7981	0.00
14/12/2006	CRD1 On 01-February-07			Index Future	106.8600	106.8110	106.8600	106.8110	10.00
14/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12823	12568	12823	12568	0.00
14/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	4223	4458	4223	4458	0.00
14/12/2006	GOVI On 01-February-07			jGovi	249.0500	248.8740	249.0510	248.8740	66.00
14/12/2006	GOVI On 03-May-07			jGovi	254.5900	254.4070	254.5865	254.4070	118.00
14/12/2006	GOVI On 02-August-07			jGovi	260.1500	259.9620	260.1455	259.9620	0.00
14/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	190510	188740	190510	188740	0.00
14/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	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
14/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	195872	194078	195872	194078	0.00
14/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	7	8	7	8	0.00
14/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	196593	194771	196593	194771	0.00
14/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	138	151	138	151	0.00
14/12/2006	ILBI On 01-February-07			Index Future	270.2300	272.8080	270.2340	272.8080	0.00
14/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	55925	79323	55925	79323	0.00
14/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	3585	1243	3585	1243	0.00
14/12/2006	J153 On 31-August-10			jSwap	8.8300	8.8120	0.0449	0.0444	0.00
14/12/2006	J157 On 15-September-15			jSwap	8.5200	8.4970	0.0461	0.0474	0.00
14/12/2006	J186 On 21-December-26			jSwap	7.9300	7.9100	0.0435	0.0420	0.00
14/12/2006	J194 On 28-February-08			jSwap	9.0600	9.0530	0.0218	0.0218	0.00
14/12/2006	J201 On 22-December-14			jSwap	8.5200	8.4910	0.0625	0.0610	0.00
14/12/2006	J203 On 15-September-17			jSwap	8.4100	8.3910	0.0651	0.0639	0.00
14/12/2006	J204 On 21-December-18			jSwap	8.3100	8.2940	0.0639	0.0628	0.00
14/12/2006	J207 On 15-January-20			jSwap	8.2600	8.2430	0.0212	0.0200	0.00
14/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
14/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2000	0.0224	0.0224	0.00
14/12/2006	JFRA On 07-February-08			jFra	8.8900	8.8950	0.0217	0.0217	0.00
14/12/2006	JFRA On 03-May-07			jFra	9.2400	9.2370	0.0225	0.0225	0.00
14/12/2006	JFRA On 02-August-07			jFra	9.1800	9.1700	0.0224	0.0223	0.00
14/12/2006	JFRA On 01-November-07			jFra	9.1100	9.1070	0.0239	0.0239	0.00
14/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4149	4144	4149	4144	0.00
14/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
14/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23100	23128	23100	23128	0.00
14/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19703	19725	19703	19725	0.00
14/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4262	4262	4262	4262	0.00
14/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	29	29	29	29	0.00
14/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4193	4183	4193	4183	0.00
14/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	110	112	110	112	0.00
14/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4445	4435	4445	4435	0.00
14/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	221	223	221	223	0.00
14/12/2006	JN02 On 01-February-07			jNote	8.9700	8.9570	0.1633	0.1632	0.00
14/12/2006	JN02 On 03-May-07			jNote	8.8900	8.8740	0.1620	0.1618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	JN02 On 02-August-07			jNote	8.8100	8.7830	0.1607	0.1603	0.00
14/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	6996	7000	6996	7000	0.00
14/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7635	7785	7635	7785	0.00
14/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9387	9311	9387	9311	0.00
14/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15951	16167	15951	16167	0.00
14/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12199	12068	12199	12068	0.00
14/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20321	20593	20321	20593	0.00
14/12/2006	JN05 On 01-February-07			jNote	8.6500	8.6240	0.3471	0.3463	0.00
14/12/2006	JN05 On 03-May-07			jNote	8.5900	8.5680	0.3454	0.3445	0.00
14/12/2006	JN05 On 02-August-07			jNote	8.5300	8.5080	0.3436	0.3427	0.00
14/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	846	780	846	780	0.00
14/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	24926	25917	24926	25917	0.00
14/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3510	3337	3510	3337	0.00
14/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	29876	30764	29876	30764	0.00
14/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5624	5408	5624	5408	0.00
14/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	34451	35301	34451	35301	0.00
14/12/2006	JN10 On 01-February-07			jNote	8.3400	8.3260	0.5578	0.5571	0.00
14/12/2006	JN10 On 03-May-07			jNote	8.3000	8.2790	0.5559	0.5552	0.00
14/12/2006	JN10 On 02-August-07			jNote	8.2500	8.2270	0.5538	0.5531	0.00
14/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	60	54	60	54	0.00
14/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	43920	45156	43920	45156	0.00
14/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	953	892	953	892	0.00
14/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	48126	49247	48126	49247	0.00
14/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	2097	1979	2097	1979	0.00
14/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	52742	53949	52742	53949	0.00
14/12/2006	JROD On 31-January-07			jRod	8.5900	8.6000	0.0017	0.0017	0.00
14/12/2006	JROD On 28-February-07			jRod	9.0000	9.0070	0.0026	0.0026	0.00
14/12/2006	JROD On 30-March-07			jRod	8.7200	8.7260	0.0038	0.0038	0.00
14/12/2006	JROD On 30-April-07			jRod	8.9800	8.9840	0.0050	0.0050	0.00
14/12/2006	JROD On 31-May-07			jRod	9.1800	9.1880	0.0059	0.0060	0.00
14/12/2006	JROD On 29-December-06			jRod	8.1600	8.1670	0.0006	0.0006	0.00
14/12/2006	OTH1 On 01-February-07			Index Future	245.4400	245.3150	245.4350	245.3150	15.00
14/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	28655	28033	28655	28033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	10105	10683	10105	10683	0.00
14/12/2006	R153 On 01-February-07			Bond Future	8.2700	8.2700	120.0317	120.0317	62.00
14/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2300	115.9952	115.9952	1.00
14/12/2006	R153 On 02-August-07			Bond Future	8.0500	8.0250	118.8475	118.9227	0.00
14/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6554	6624	6554	6624	0.00
14/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7215	7285	7215	7285	0.00
14/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16466	16506	16466	16506	0.00
14/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8157	8197	8157	8197	0.00
14/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22849	23361	22849	23361	0.00
14/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9968	9728	9968	9728	0.00
14/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3161	3220	3161	3220	0.00
14/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12117	12176	12117	12176	0.00
14/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22524	22560	22524	22560	0.00
14/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5074	5109	5074	5109	0.00
14/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10383	10450	10383	10450	0.00
14/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4461	4529	4461	4529	0.00
14/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17641	17692	17641	17692	0.00
14/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1937	1988	1937	1988	0.00
14/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12623	12687	12623	12687	0.00
14/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3429	3493	3429	3493	0.00
14/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11479	11545	11479	11545	0.00
14/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3920	3986	3920	3986	0.00
14/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20398	20436	20398	20436	0.00
14/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5984	6022	5984	6022	0.00
14/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26541	27091	26541	27091	0.00
14/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7983	7782	7983	7782	0.00
14/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24668	24701	24668	24701	0.00
14/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	893	927	893	927	0.00
14/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21449	21485	21449	21485	0.00
14/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5515	5551	5515	5551	0.00
14/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27508	28067	27508	28067	0.00
14/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7536	7344	7536	7344	0.00
14/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28491	29059	28491	29059	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7108	6925	7108	6925	0.00
14/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1223	1261	1223	1261	0.00
14/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18550	18589	18550	18589	0.00
14/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	413	432	413	432	0.00
14/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26189	26209	26189	26209	0.00
14/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	113	121	113	121	0.00
14/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34417	34425	34417	34425	0.00
14/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	25	27	25	27	0.00
14/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	42935	42937	42935	42937	0.00
14/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
14/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60363	60363	60363	60363	0.00
14/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	4	5	4	5	0.00
14/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51600	51601	51600	51601	0.00
14/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32166	32186	32166	32186	0.00
14/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	394	414	394	414	0.00
14/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27064	27095	27064	27095	0.00
14/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3572	3602	3572	3602	0.00
14/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32583	33184	32583	33184	0.00
14/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5577	5427	5577	5427	0.00
14/12/2006	R157 On 01-February-07			Bond Future	7.9700	7.9800	139.3324	139.2353	0.00
14/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9550	135.2920	135.3285	504.00
14/12/2006	R157 On 02-August-07			Bond Future	7.9400	7.8420	138.1067	138.7714	0.00
14/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16403	16045	16403	16045	0.00
14/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13939	14552	13939	14552	0.00
14/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50195	50540	50195	50540	0.00
14/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11560	11540	11560	11540	0.00
14/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	57998	62710	57998	62710	0.00
14/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	18550	16616	18550	16616	0.00
14/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12631	12347	12631	12347	250.00
14/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	17652	18340	17652	18340	0.00
14/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	77461	77829	77461	77829	0.00
14/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4379	4383	4379	4383	0.00
14/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	28081	27531	28081	27531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	7145	7566	7145	7566	0.00
14/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	36431	35777	36431	35777	150.00
14/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4576	4894	4576	4894	0.00
14/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42405	41689	42405	41689	0.00
14/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3338	3594	3338	3594	0.00
14/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45490	44748	45490	44748	0.00
14/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	2838	3066	2838	3066	0.00
14/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51815	51024	51815	51024	0.00
14/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	2031	2210	2031	2210	0.00
14/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60584	60942	60584	60942	0.00
14/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	8020	8014	8020	8014	0.00
14/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	67390	72448	67390	72448	0.00
14/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	14354	12765	14354	12765	0.00
14/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	111727	110769	111727	110769	0.00
14/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	76	89	76	89	150.00
14/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	48630	47861	48630	47861	0.00
14/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2404	2608	2404	2608	0.00
14/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	58299	57466	58299	57466	0.00
14/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1435	1574	1435	1574	0.00
14/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	63300	63661	63300	63661	0.00
14/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7286	7281	7286	7281	0.00
14/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	69833	74971	69833	74971	0.00
14/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	13430	11921	13430	11921	0.00
14/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66058	66421	66058	66421	0.00
14/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6606	6604	6606	6604	0.00
14/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	63359	69251	63359	69251	0.00
14/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	3600	2846	3600	2846	0.00
14/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	74930	74029	74930	74029	0.00
14/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	596	666	596	666	0.00
14/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8047	7862	8047	7862	0.00
14/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	24403	25189	24403	25189	0.00
14/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3418	3346	3418	3346	0.00
14/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38950	39850	38950	39850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1198	1180	1198	1180	0.00
14/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	56270	57222	56270	57222	0.00
14/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	341	338	341	338	0.00
14/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	75322	76292	75322	76292	0.00
14/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	91721	90783	91721	90783	0.00
14/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	237	270	237	270	0.00
14/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	108413	107457	108413	107457	0.00
14/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	92	108	92	108	0.00
14/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	124886	123921	124886	123921	0.00
14/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	35	42	35	42	0.00
14/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	82547	88050	82547	88050	0.00
14/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	9484	8341	9484	8341	0.00
14/12/2006	R186 On 01-February-07			Bond Future	7.5500	7.5420	131.4872	131.5497	2.00
14/12/2006	R186 On 03-May-07			Bond Future	7.5000	7.4970	134.4924	134.5673	0.00
14/12/2006	R186 On 02-August-07			Bond Future	7.4600	7.4560	132.1942	132.2690	0.00
14/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	19464	19982	19464	19982	0.00
14/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	25354	25247	25354	25247	0.00
14/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	100253	100966	100253	100966	0.00
14/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	11843	11806	11843	11806	0.00
14/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	111888	112556	111888	112556	0.00
14/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	18992	18913	18992	18913	0.00
14/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	37301	37934	37301	37934	0.00
14/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	12318	12326	12318	12326	0.00
14/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	60026	60696	60026	60696	0.00
14/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	5262	5307	5262	5307	0.00
14/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	80295	80962	80295	80962	0.00
14/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	2461	2504	2461	2504	0.00
14/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	90794	91456	90794	91456	0.00
14/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1670	1707	1670	1707	0.00
14/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	118335	119068	118335	119068	0.00
14/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	7799	7782	7799	7782	0.00
14/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	112007	112658	112007	112658	0.00
14/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	776	801	776	801	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	128775	129468	128775	129468	0.00
14/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	13893	13837	13893	13837	0.00
14/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	127627	128366	127627	128366	0.00
14/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	6258	6248	6258	6248	0.00
14/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	133097	133794	133097	133794	0.00
14/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	12812	12762	12812	12762	0.00
14/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	137452	138154	137452	138154	0.00
14/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	11803	11758	11803	11758	0.00
14/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138262	138899	138262	138899	0.00
14/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	260	272	260	272	0.00
14/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	146524	147272	146524	147272	0.00
14/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3939	3938	3939	3938	0.00
14/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	155145	155863	155145	155863	0.00
14/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8406	8377	8406	8377	0.00
14/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	85514	86178	85514	86178	0.00
14/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	2015	2054	2015	2054	0.00
14/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8491	8838	8491	8838	0.00
14/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	46391	46114	46391	46114	0.00
14/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2942	3121	2942	3121	0.00
14/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	74041	73596	74041	73596	0.00
14/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	784	853	784	853	0.00
14/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	106323	105768	106323	105768	0.00
14/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	156	175	156	175	0.00
14/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	141430	140824	141430	140824	0.00
14/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	163937	164567	163937	164567	0.00
14/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	86	92	86	92	0.00
14/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	122964	123700	122964	123700	0.00
14/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6993	6979	6993	6979	0.00
14/12/2006	R194 On 01-February-07			Bond Future	8.8400	8.8280	105.5311	105.5432	0.00
14/12/2006	R194 On 03-May-07			Bond Future	8.6800	8.6640	102.8654	102.8770	0.00
14/12/2006	R194 On 02-August-07			Bond Future	8.4600	8.4410	105.1673	105.1793	0.00
14/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2044	2123	2044	2123	0.00
14/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2946	2905	2946	2905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4347	4423	4347	4423	0.00
14/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3795	3755	3795	3755	0.00
14/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6156	6234	6156	6234	0.00
14/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4590	4547	4590	4547	0.00
14/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1816	1890	1816	1890	0.00
14/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3220	3174	3220	3174	0.00
14/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1065	1121	1065	1121	0.00
14/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4479	4415	4479	4415	0.00
14/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1604	1674	1604	1674	0.00
14/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3510	3459	3510	3459	0.00
14/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5428	5512	5428	5512	0.00
14/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2937	2904	2937	2904	0.00
14/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6766	6847	6766	6847	0.00
14/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4111	4072	4111	4072	0.00
14/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5201	5283	5201	5283	0.00
14/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3097	3063	3097	3063	0.00
14/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5661	5747	5661	5747	0.00
14/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2783	2752	2783	2752	0.00
14/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7083	7166	7083	7166	0.00
14/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3885	3848	3885	3848	0.00
14/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6923	7006	6923	7006	0.00
14/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3997	3959	3997	3959	0.00
14/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6648	6740	6648	6740	0.00
14/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2223	2198	2223	2198	0.00
14/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	466	499	466	499	0.00
14/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6401	6314	6401	6314	0.00
14/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	163	179	163	179	0.00
14/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8630	8525	8630	8525	0.00
14/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	43	49	43	49	0.00
14/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11050	10935	11050	10935	0.00
14/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11	13	11	13	0.00
14/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13567	13449	13567	13449	0.00
14/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2	3	2	3	0.00

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14/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16118	15998	16118	15998	0.00
14/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	1	0	1	0.00
14/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18684	18564	18684	18564	0.00
14/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21262	21142	21262	21142	0.00
14/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
14/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29055	28935	29055	28935	0.00
14/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
14/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26448	26328	26448	26328	0.00
14/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23850	23730	23850	23730	0.00
14/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7743	7829	7743	7829	0.00
14/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3459	3426	3459	3426	0.00
14/12/2006	R201 On 01-February-07			Bond Future	7.9700	7.9710	105.5979	105.6039	0.00
14/12/2006	R201 On 03-May-07			Bond Future	7.9100	7.9130	108.0241	108.0241	0.00
14/12/2006	R201 On 02-August-07			Bond Future	7.8600	7.8600	106.0164	106.0164	0.00
14/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12569	12719	12569	12719	0.00
14/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10911	11002	10911	11002	0.00
14/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	42252	42315	42252	42315	0.00
14/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8832	8896	8832	8896	0.00
14/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48564	48615	48564	48615	0.00
14/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12952	13003	12952	13003	0.00
14/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6071	6195	6071	6195	0.00
14/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19340	19406	19340	19406	0.00
14/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	21837	21984	21837	21984	0.00
14/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5518	5605	5518	5605	0.00
14/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33215	33340	33215	33340	0.00
14/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2497	2563	2497	2563	0.00
14/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40718	40827	40718	40827	0.00
14/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1484	1534	1484	1534	0.00
14/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	50636	50690	50636	50690	0.00
14/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	6141	6195	6141	6195	0.00
14/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56309	56355	56309	56355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9884	9930	9884	9930	0.00
14/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35675	35794	35675	35794	0.00
14/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	2108	2168	2108	2168	0.00
14/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	38177	38292	38177	38292	0.00
14/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1772	1827	1772	1827	0.00
14/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	45890	45990	45890	45990	0.00
14/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	1030	1071	1030	1071	0.00
14/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	52822	52874	52822	52874	0.00
14/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5582	5634	5582	5634	0.00
14/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58319	58364	58319	58364	0.00
14/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	9213	9258	9213	9258	0.00
14/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55040	55090	55040	55090	0.00
14/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	5065	5114	5065	5114	0.00
14/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60356	60399	60356	60399	0.00
14/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8579	8622	8579	8622	0.00
14/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	59165	59246	59165	59246	0.00
14/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	414	437	414	437	0.00
14/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64190	64230	64190	64230	0.00
14/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3369	3408	3369	3408	0.00
14/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2515	2598	2515	2598	0.00
14/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30985	31009	30985	31009	0.00
14/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	854	897	854	897	0.00
14/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	44803	44787	44803	44787	0.00
14/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	233	250	233	250	0.00
14/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	59945	59903	59945	59903	0.00
14/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	51	56	51	56	0.00
14/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75815	75761	75815	75761	0.00
14/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	72554	72624	72554	72624	0.00
14/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	159	171	159	171	0.00
14/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68752	68789	68752	68789	0.00
14/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6380	6417	6380	6417	0.00
14/12/2006	R203 On 01-February-07			Bond Future	7.8600	7.8450	106.0323	106.1481	0.00
14/12/2006	R203 On 03-May-07			Bond Future	7.8100	7.7930	104.2865	104.4011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R203 On 02-August-07			Bond Future	7.7600	7.7440	106.6194	106.7397	0.00
14/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7407	7976	7407	7976	0.00
14/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15479	14889	15479	14889	0.00
14/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	51121	52148	51121	52148	0.00
14/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	3195	3077	3195	3077	0.00
14/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	56793	57810	56793	57810	0.00
14/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	6231	6045	6231	6045	0.00
14/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	16599	17460	16599	17460	0.00
14/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	6607	6310	6607	6310	0.00
14/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	29802	30854	29802	30854	0.00
14/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	2160	2054	2160	2054	0.00
14/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	45412	46545	45412	46545	0.00
14/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	523	497	523	497	0.00
14/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	51949	53094	51949	53094	0.00
14/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	271	258	271	258	0.00
14/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	48670	49810	48670	49810	0.00
14/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	379	361	379	361	0.00
14/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	62920	64000	62920	64000	0.00
14/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1673	1607	1673	1607	0.00
14/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	61836	62990	61836	62990	0.00
14/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	91	88	91	88	0.00
14/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	67678	68753	67678	68753	0.00
14/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3992	3865	3992	3865	0.00
14/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	65948	67038	65948	67038	0.00
14/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1408	1352	1408	1352	0.00
14/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	70481	71569	70481	71569	0.00
14/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3551	3437	3551	3437	0.00
14/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	68998	70096	68998	70096	0.00
14/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1180	1132	1180	1132	0.00
14/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	73312	74411	73312	74411	0.00
14/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	3152	3048	3152	3048	0.00
14/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	55240	56389	55240	56389	0.00
14/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	191	182	191	182	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	78229	79387	78229	79387	0.00
14/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11	11	11	11	0.00
14/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2506	2787	2506	2787	0.00
14/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	29065	28187	29065	28187	0.00
14/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	613	711	613	711	0.00
14/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	46094	45033	46094	45033	0.00
14/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
14/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	104974	103816	104974	103816	0.00
14/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	12	16	12	16	0.00
14/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	84688	83533	84688	83533	0.00
14/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	104	127	104	127	0.00
14/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	64953	63818	64953	63818	0.00
14/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	81341	82463	81341	82463	0.00
14/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	556	533	556	533	0.00
14/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	84850	85987	84850	85987	0.00
14/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1910	1843	1910	1843	0.00
14/12/2006	R204 On 01-February-07			Bond Future	7.8200	7.8110	102.3864	102.4636	0.00
14/12/2006	R204 On 03-May-07			Bond Future	7.7700	7.7620	104.7355	104.8197	0.00
14/12/2006	R204 On 02-August-07			Bond Future	7.7300	7.7190	103.0314	103.1148	0.00
14/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	12313	12812	12313	12812	0.00
14/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17810	17538	17810	17538	0.00
14/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	62513	63252	62513	63252	0.00
14/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8869	8766	8869	8766	0.00
14/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	70145	70836	70145	70836	0.00
14/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13950	13806	13950	13806	0.00
14/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	22977	23623	22977	23623	0.00
14/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	9292	9166	9292	9166	0.00
14/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	36729	37461	36729	37461	0.00
14/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	4344	4303	4344	4303	0.00
14/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	52446	53213	52446	53213	0.00
14/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1826	1822	1826	1822	0.00
14/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	59054	59828	59054	59828	0.00
14/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	1269	1270	1269	1270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	55736	56507	55736	56507	0.00
14/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1524	1524	1524	1524	0.00
14/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	69118	69895	69118	69895	0.00
14/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	719	724	719	724	0.00
14/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	73765	74537	73765	74537	0.00
14/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	6031	5962	6031	5962	0.00
14/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	80585	81309	80585	81309	0.00
14/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10473	10362	10473	10362	0.00
14/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	76665	77445	76665	77445	0.00
14/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5452	5390	5452	5390	0.00
14/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	83272	84003	83272	84003	0.00
14/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9722	9619	9722	9619	0.00
14/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	79595	80381	79595	80381	0.00
14/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4920	4864	4920	4864	0.00
14/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	85987	86725	85987	86725	0.00
14/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	9016	8920	9016	8920	0.00
14/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	62394	63169	62394	63169	0.00
14/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	1053	1056	1053	1056	0.00
14/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	86018	86795	86018	86795	0.00
14/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	279	284	279	284	0.00
14/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5689	6015	5689	6015	0.00
14/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	30862	30416	30862	30416	0.00
14/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2173	2346	2173	2346	0.00
14/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	47532	46933	47532	46933	0.00
14/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	671	744	671	744	0.00
14/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	66739	66039	66739	66039	0.00
14/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	32	37	32	37	0.00
14/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	109149	108383	109149	108383	0.00
14/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	165	188	165	188	0.00
14/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	87480	86731	87480	86731	0.00
14/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	91556	92363	91556	92363	0.00
14/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	3203	3168	3203	3168	0.00
14/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	97085	97847	97085	97847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6597	6526	6597	6526	0.00
14/12/2006	R206 On 01-February-07			Bond Future	7.9700	7.9990	97.9588	97.8296	0.00
14/12/2006	R206 On 03-May-07			Bond Future	7.9100	7.9400	100.2058	100.0746	0.00
14/12/2006	R206 On 02-August-07			Bond Future	7.8600	7.8860	98.6789	98.5411	0.00
14/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	8992	8408	8992	8408	0.00
14/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7649	8356	7649	8356	0.00
14/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	16191	15520	16191	15520	0.00
14/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11859	12500	11859	12500	0.00
14/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21154	20412	21154	20412	0.00
14/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14193	14828	14193	14828	0.00
14/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15023	14435	15023	14435	0.00
14/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20359	21148	20359	21148	0.00
14/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10234	9750	10234	9750	0.00
14/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18562	19390	18562	19390	0.00
14/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3788	3494	3788	3494	0.00
14/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15457	16454	15457	16454	0.00
14/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	17178	16283	17178	16283	0.00
14/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	3035	3432	3035	3432	0.00
14/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	23818	22963	23818	22963	0.00
14/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7026	7484	7026	7484	0.00
14/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	28521	27630	28521	27630	0.00
14/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9453	9939	9453	9939	0.00
14/12/2006	R207 On 01-February-07			Bond Future	7.7200	7.7350	96.6615	96.5117	0.00
14/12/2006	R207 On 03-May-07			Bond Future	7.6700	7.6900	98.8785	98.7218	0.00
14/12/2006	R207 On 02-August-07			Bond Future	7.6300	7.6480	97.4511	97.2878	0.00
14/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13452	12778	13452	12778	0.00
14/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	10775	11598	10775	11598	0.00
14/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	64931	63569	64931	63569	0.00
14/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2686	2890	2686	2890	0.00
14/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	70104	68750	70104	68750	0.00
14/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5204	5484	5204	5484	0.00
14/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	26076	25024	26076	25024	0.00
14/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	4018	4463	4018	4463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	42049	40729	42049	40729	0.00
14/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1135	1312	1135	1312	0.00
14/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	55964	54534	55964	54534	0.00
14/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	332	399	332	399	0.00
14/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	63038	61579	63038	61579	0.00
14/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	166	204	166	204	0.00
14/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	59499	58052	59499	58052	0.00
14/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	237	287	237	287	0.00
14/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	70112	68635	70112	68635	0.00
14/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	79	100	79	100	0.00
14/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	77843	76399	77843	76399	0.00
14/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1412	1534	1412	1534	0.00
14/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	82212	80773	82212	80773	0.00
14/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3270	3465	3270	3465	0.00
14/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	77153	75666	77153	75666	0.00
14/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	36	46	36	46	0.00
14/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	81121	79661	81121	79661	0.00
14/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1190	1297	1190	1297	0.00
14/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	85301	83845	85301	83845	0.00
14/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2895	3072	2895	3072	0.00
14/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	84411	82937	84411	82937	0.00
14/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	1000	1092	1000	1092	0.00
14/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	88409	86936	88409	86936	0.00
14/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2557	2718	2557	2718	0.00
14/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	66578	65109	66578	65109	0.00
14/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	116	144	116	144	0.00
14/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5459	5138	5459	5138	0.00
14/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	22703	23879	22703	23879	0.00
14/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1656	1549	1656	1549	0.00
14/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	39379	40769	39379	40769	0.00
14/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	360	336	360	336	0.00
14/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	59137	60610	59137	60610	0.00
14/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	54	51	54	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	80478	81972	80478	81972	0.00
14/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	94498	93002	94498	93002	0.00
14/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	4	5	4	5	0.00
14/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	5	5	5	0.00
14/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	102689	104186	102689	104186	0.00
14/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	97628	96111	97628	96111	0.00
14/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	479	529	479	529	0.00
14/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	100979	99450	100979	99450	0.00
14/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1522	1627	1522	1627	0.00
14/12/2006	TRT1 On 01-February-07			Index Future	246.1000	245.9270	246.0980	245.9270	500.00
14/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	33090	32038	33090	32038	0.00
14/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	8110	8768	8110	8768	0.00
15/12/2006	CRD1 On 01-February-07			Index Future	106.9400	106.8600	106.9440	106.8600	10.00
15/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13324	12823	13324	12823	0.00
15/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	3884	4223	3884	4223	0.00
15/12/2006	GOVI On 01-February-07			jGovi	249.2600	249.0510	249.2615	249.0510	66.00
15/12/2006	GOVI On 03-May-07			jGovi	254.8000	254.5865	254.8000	254.5865	118.00
15/12/2006	GOVI On 02-August-07			jGovi	260.3600	260.1455	260.3645	260.1455	0.00
15/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	192615	190510	192615	190510	0.00
15/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
15/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	198006	195872	198006	195872	0.00
15/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	6	7	6	7	0.00
15/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	198769	196593	198769	196593	0.00
15/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	124	138	124	138	0.00
15/12/2006	ILBI On 01-February-07			Index Future	270.1900	270.2340	270.1920	270.2340	0.00
15/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	55451	55925	55451	55925	0.00
15/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	3531	3585	3531	3585	0.00
15/12/2006	J153 On 31-August-10			jSwap	8.8200	8.8280	0.0446	0.0449	0.00
15/12/2006	J157 On 15-September-15			jSwap	8.4900	8.5160	0.0479	0.0461	0.00
15/12/2006	J186 On 21-December-26			jSwap	7.9100	7.9250	0.0421	0.0435	0.00
15/12/2006	J194 On 28-February-08			jSwap	9.0600	9.0550	0.0219	0.0218	0.00
15/12/2006	J201 On 22-December-14			jSwap	8.4900	8.5150	0.0608	0.0625	0.00
15/12/2006	J203 On 15-September-17			jSwap	8.3800	8.4080	0.0630	0.0651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	J204 On 21-December-18			jSwap	8.2900	8.3090	0.0627	0.0639	0.00
15/12/2006	J207 On 15-January-20			jSwap	8.2500	8.2580	0.0203	0.0212	0.00
15/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
15/12/2006	JFRA On 01-February-07			jFra	9.2100	9.2020	0.0225	0.0224	0.00
15/12/2006	JFRA On 07-February-08			jFra	8.9200	8.8930	0.0218	0.0217	0.00
15/12/2006	JFRA On 03-May-07			jFra	9.2500	9.2370	0.0225	0.0225	0.00
15/12/2006	JFRA On 02-August-07			jFra	9.1800	9.1750	0.0224	0.0224	0.00
15/12/2006	JFRA On 01-November-07			jFra	9.1200	9.1120	0.0239	0.0239	0.00
15/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4168	4149	4168	4149	0.00
15/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
15/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23112	23100	23112	23100	0.00
15/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19642	19703	19642	19703	0.00
15/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4287	4262	4287	4262	0.00
15/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	27	29	27	29	0.00
15/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4210	4193	4210	4193	0.00
15/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	108	110	108	110	0.00
15/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4462	4445	4462	4445	0.00
15/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	217	221	217	221	0.00
15/12/2006	JN02 On 01-February-07			jNote	8.9700	8.9650	0.1634	0.1633	0.00
15/12/2006	JN02 On 03-May-07			jNote	8.8900	8.8900	0.1620	0.1620	0.00
15/12/2006	JN02 On 02-August-07			jNote	8.8000	8.8050	0.1605	0.1607	0.00
15/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	6991	6996	6991	6996	0.00
15/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7485	7635	7485	7635	0.00
15/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9352	9387	9352	9387	0.00
15/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15897	15951	15897	15951	0.00
15/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12121	12199	12121	12199	0.00
15/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20352	20321	20352	20321	0.00
15/12/2006	JN05 On 01-February-07			jNote	8.6300	8.6500	0.3463	0.3471	0.00
15/12/2006	JN05 On 03-May-07			jNote	8.5700	8.5940	0.3446	0.3454	0.00
15/12/2006	JN05 On 02-August-07			jNote	8.5100	8.5340	0.3428	0.3436	0.00
15/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	734	846	734	846	0.00
15/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	25705	24926	25705	24926	0.00
15/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3307	3510	3307	3510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	30568	29876	30568	29876	0.00
15/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5392	5624	5392	5624	0.00
15/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	35119	34451	35119	34451	0.00
15/12/2006	JN10 On 01-February-07			jNote	8.3100	8.3440	0.5562	0.5578	0.00
15/12/2006	JN10 On 03-May-07			jNote	8.2600	8.2960	0.5542	0.5559	0.00
15/12/2006	JN10 On 02-August-07			jNote	8.2100	8.2460	0.5523	0.5538	0.00
15/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	38	60	38	60	0.00
15/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	46291	43920	46291	43920	0.00
15/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	791	953	791	953	0.00
15/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	50372	48126	50372	48126	0.00
15/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1843	2097	1843	2097	0.00
15/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54912	52742	54912	52742	0.00
15/12/2006	JROD On 31-January-07			jRod	8.5900	8.5930	0.0021	0.0017	0.00
15/12/2006	JROD On 28-February-07			jRod	8.9900	8.9990	0.0030	0.0026	0.00
15/12/2006	JROD On 30-March-07			jRod	8.7200	8.7220	0.0042	0.0038	0.00
15/12/2006	JROD On 30-April-07			jRod	8.9800	8.9790	0.0054	0.0050	0.00
15/12/2006	JROD On 31-May-07			jRod	9.1800	9.1820	0.0063	0.0059	0.00
15/12/2006	JROD On 29-December-06			jRod	8.1600	8.1640	0.0011	0.0006	0.00
15/12/2006	OTH1 On 01-February-07			Index Future	245.6100	245.4350	245.6100	245.4350	15.00
15/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	29664	28655	29664	28655	0.00
15/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	9364	10105	9364	10105	0.00
15/12/2006	R153 On 01-February-07			Bond Future	8.2600	8.2700	120.0647	120.0317	62.00
15/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2300	115.9952	115.9952	1.00
15/12/2006	R153 On 02-August-07			Bond Future	8.0200	8.0510	118.9285	118.8475	0.00
15/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6646	6554	6646	6554	0.00
15/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6976	7215	6976	7215	0.00
15/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16425	16466	16425	16466	0.00
15/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8116	8157	8116	8157	0.00
15/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23334	22849	23334	22849	0.00
15/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9644	9968	9644	9968	0.00
15/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3201	3161	3201	3161	0.00
15/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	11826	12117	11826	12117	0.00
15/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22489	22524	22489	22524	0.00

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15/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5038	5074	5038	5074	0.00
15/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10526	10383	10526	10383	0.00
15/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4274	4461	4274	4461	0.00
15/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17859	17641	17859	17641	0.00
15/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1825	1937	1825	1937	0.00
15/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12793	12623	12793	12623	0.00
15/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3268	3429	3268	3429	0.00
15/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11635	11479	11635	11479	0.00
15/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3746	3920	3746	3920	0.00
15/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20361	20398	20361	20398	0.00
15/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5947	5984	5947	5984	0.00
15/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	27072	26541	27072	26541	0.00
15/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7705	7983	7705	7983	0.00
15/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24933	24668	24933	24668	0.00
15/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	828	893	828	893	0.00
15/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21412	21449	21412	21449	0.00
15/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5478	5515	5478	5515	0.00
15/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	28050	27508	28050	27508	0.00
15/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7269	7536	7269	7536	0.00
15/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	29044	28491	29044	28491	0.00
15/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6851	7108	6851	7108	0.00
15/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1233	1223	1233	1223	0.00
15/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18231	18550	18231	18550	0.00
15/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	413	413	413	413	0.00
15/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	25859	26189	25859	26189	0.00
15/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	112	113	112	113	0.00
15/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34085	34417	34085	34417	0.00
15/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	24	25	24	25	0.00
15/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	42604	42935	42604	42935	0.00
15/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
15/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60033	60363	60033	60363	0.00
15/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	4	4	4	4	0.00
15/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51270	51600	51270	51600	0.00



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15/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32461	32166	32461	32166	0.00
15/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	359	394	359	394	0.00
15/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27034	27064	27034	27064	0.00
15/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3541	3572	3541	3572	0.00
15/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	33176	32583	33176	32583	0.00
15/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5361	5577	5361	5577	0.00
15/12/2006	R157 On 01-February-07			Bond Future	7.9500	7.9670	139.4596	139.3324	0.00
15/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9600	135.2920	135.2920	504.00
15/12/2006	R157 On 02-August-07			Bond Future	7.8000	7.9350	139.0586	138.1067	0.00
15/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16932	16403	16932	16403	0.00
15/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13196	13939	13196	13939	0.00
15/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50115	50195	50115	50195	0.00
15/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	11480	11560	11480	11560	0.00
15/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	64641	57998	64641	57998	0.00
15/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	15674	18550	15674	18550	0.00
15/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13061	12631	13061	12631	250.00
15/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	16811	17652	16811	17652	0.00
15/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	77410	77461	77410	77461	0.00
15/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	4329	4379	4329	4379	0.00
15/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	28858	28081	28858	28081	0.00
15/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	6650	7145	6650	7145	0.00
15/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	37339	36431	37339	36431	150.00
15/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4212	4576	4212	4576	0.00
15/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	43386	42405	43386	42405	0.00
15/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	3048	3338	3048	3338	0.00
15/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	46505	45490	46505	45490	0.00
15/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	2580	2838	2580	2838	0.00
15/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	52887	51815	52887	51815	0.00
15/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	1831	2031	1831	2031	0.00
15/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	60515	60584	60515	60584	0.00
15/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7951	8020	7951	8020	0.00
15/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	74539	67390	74539	67390	0.00
15/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	11983	14354	11983	14354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	112986	111727	112986	111727	0.00
15/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	64	76	64	76	150.00
15/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	49674	48630	49674	48630	0.00
15/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2177	2404	2177	2404	0.00
15/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	59418	58299	59418	58299	0.00
15/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1283	1435	1283	1435	0.00
15/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	63234	63300	63234	63300	0.00
15/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	7220	7286	7220	7286	0.00
15/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	77100	69833	77100	69833	0.00
15/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11177	13430	11177	13430	0.00
15/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	65996	66058	65996	66058	0.00
15/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6543	6606	6543	6606	0.00
15/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	71793	63359	71793	63359	0.00
15/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2515	3600	2515	3600	0.00
15/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	76127	74930	76127	74930	0.00
15/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	522	596	522	596	0.00
15/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8341	8047	8341	8047	0.00
15/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	23425	24403	23425	24403	0.00
15/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3545	3418	3545	3418	0.00
15/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	37805	38950	37805	38950	0.00
15/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1240	1198	1240	1198	0.00
15/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55040	56270	55040	56270	0.00
15/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	350	341	350	341	0.00
15/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	74060	75322	74060	75322	0.00
15/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	92959	91721	92959	91721	0.00
15/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	203	237	203	237	0.00
15/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	109670	108413	109670	108413	0.00
15/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	77	92	77	92	0.00
15/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	126151	124886	126151	124886	0.00
15/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	29	35	29	35	0.00
15/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	90351	82547	90351	82547	0.00
15/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	7770	9484	7770	9484	0.00
15/12/2006	R186 On 01-February-07			Bond Future	7.5000	7.5470	132.0510	131.4872	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R186 On 03-May-07			Bond Future	7.4600	7.5030	135.0682	134.4924	0.00
15/12/2006	R186 On 02-August-07			Bond Future	7.4200	7.4620	132.7566	132.1942	0.00
15/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	21978	19464	21978	19464	0.00
15/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	22230	25354	22230	25354	0.00
15/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	104858	100253	104858	100253	0.00
15/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	10689	11843	10689	11843	0.00
15/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	116186	111888	116186	111888	0.00
15/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	17666	18992	17666	18992	0.00
15/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	41020	37301	41020	37301	0.00
15/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	10399	12318	10399	12318	0.00
15/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	64662	60026	64662	60026	0.00
15/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	4260	5262	4260	5262	0.00
15/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	85396	80295	85396	80295	0.00
15/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	1925	2461	1925	2461	0.00
15/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	96047	90794	96047	90794	0.00
15/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1284	1670	1284	1670	0.00
15/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	123262	118335	123262	118335	0.00
15/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	6967	7799	6967	7799	0.00
15/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	117449	112007	117449	112007	0.00
15/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	580	776	580	776	0.00
15/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	133355	128775	133355	128775	0.00
15/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	12848	13893	12848	13893	0.00
15/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	132688	127627	132688	127627	0.00
15/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5560	6258	5560	6258	0.00
15/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	137740	133097	137740	133097	0.00
15/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	11831	12812	11831	12812	0.00
15/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	142156	137452	142156	137452	0.00
15/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	10883	11803	10883	11803	0.00
15/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	143826	138262	143826	138262	0.00
15/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	186	260	186	260	0.00
15/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	151805	146524	151805	146524	0.00
15/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3462	3939	3462	3939	0.00
15/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	160067	155145	160067	155145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	7704	8406	7704	8406	0.00
15/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	90699	85514	90699	85514	0.00
15/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	1561	2015	1561	2015	0.00
15/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9843	8491	9843	8491	0.00
15/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	42106	46391	42106	46391	0.00
15/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3502	2942	3502	2942	0.00
15/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	68964	74041	68964	74041	0.00
15/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	957	784	957	784	0.00
15/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	100858	106323	100858	106323	0.00
15/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	195	156	195	156	0.00
15/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	135830	141430	135830	141430	0.00
15/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	169548	163937	169548	163937	0.00
15/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	59	86	59	86	0.00
15/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	127960	122964	127960	122964	0.00
15/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6230	6993	6230	6993	0.00
15/12/2006	R194 On 01-February-07			Bond Future	8.8100	8.8400	105.5572	105.5311	0.00
15/12/2006	R194 On 03-May-07			Bond Future	8.6600	8.6790	102.8778	102.8654	0.00
15/12/2006	R194 On 02-August-07			Bond Future	8.4600	8.4630	105.1700	105.1673	0.00
15/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2137	2044	2137	2044	0.00
15/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2778	2946	2778	2946	0.00
15/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4398	4347	4398	4347	0.00
15/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3722	3795	3722	3795	0.00
15/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6159	6156	6159	6156	0.00
15/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4566	4590	4566	4590	0.00
15/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1901	1816	1901	1816	0.00
15/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3044	3220	3044	3220	0.00
15/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1120	1065	1120	1065	0.00
15/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4274	4479	4274	4479	0.00
15/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1681	1604	1681	1604	0.00
15/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3326	3510	3326	3510	0.00
15/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5489	5428	5489	5428	0.00
15/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2873	2937	2873	2937	0.00
15/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6770	6766	6770	6766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4088	4111	4088	4111	0.00
15/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5259	5201	5259	5201	0.00
15/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3031	3097	3031	3097	0.00
15/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5724	5661	5724	5661	0.00
15/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2721	2783	2721	2783	0.00
15/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7088	7083	7088	7083	0.00
15/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3863	3885	3863	3885	0.00
15/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6928	6923	6928	6923	0.00
15/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3975	3997	3975	3997	0.00
15/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6719	6648	6719	6648	0.00
15/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2169	2223	2169	2223	0.00
15/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	493	466	493	466	0.00
15/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6168	6401	6168	6401	0.00
15/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	174	163	174	163	0.00
15/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8379	8630	8379	8630	0.00
15/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	46	43	46	43	0.00
15/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10792	11050	10792	11050	0.00
15/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12	11	12	11	0.00
15/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13308	13567	13308	13567	0.00
15/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	3	2	3	2	0.00
15/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15857	16118	15857	16118	0.00
15/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18424	18684	18424	18684	0.00
15/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21002	21262	21002	21262	0.00
15/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
15/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28795	29055	28795	29055	0.00
15/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
15/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26187	26448	26187	26448	0.00
15/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
15/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23590	23850	23590	23850	0.00
15/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7749	7743	7749	7743	0.00
15/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3438	3459	3438	3459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R201 On 01-February-07			Bond Future	7.9300	7.9720	105.8711	105.5979	0.00
15/12/2006	R201 On 03-May-07			Bond Future	7.8700	7.9130	108.2860	108.0241	0.00
15/12/2006	R201 On 02-August-07			Bond Future	7.8200	7.8600	106.2727	106.0164	0.00
15/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13943	12569	13943	12569	0.00
15/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9553	10911	9553	10911	0.00
15/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	44149	42252	44149	42252	0.00
15/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8110	8832	8110	8832	0.00
15/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	50352	48564	50352	48564	0.00
15/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12177	12952	12177	12952	0.00
15/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6903	6071	6903	6071	0.00
15/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	17440	19340	17440	19340	0.00
15/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	23724	21837	23724	21837	0.00
15/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	4672	5518	4672	5518	0.00
15/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	35489	33215	35489	33215	0.00
15/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2039	2497	2039	2497	0.00
15/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	43151	40718	43151	40718	0.00
15/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1185	1484	1185	1484	0.00
15/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	52705	50636	52705	50636	0.00
15/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	5590	6141	5590	6141	0.00
15/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	58236	56309	58236	56309	0.00
15/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9248	9884	9248	9884	0.00
15/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38007	35675	38007	35675	0.00
15/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	1708	2108	1708	2108	0.00
15/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	40563	38177	40563	38177	0.00
15/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1425	1772	1425	1772	0.00
15/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	48402	45890	48402	45890	0.00
15/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	810	1030	810	1030	0.00
15/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	54930	52822	54930	52822	0.00
15/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5070	5582	5070	5582	0.00
15/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	60279	58319	60279	58319	0.00
15/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	8610	9213	8610	9213	0.00
15/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	57185	55040	57185	55040	0.00
15/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4590	5065	4590	5065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	62348	60356	62348	60356	0.00
15/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8007	8579	8007	8579	0.00
15/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	61797	59165	61797	59165	0.00
15/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	315	414	315	414	0.00
15/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	66466	64190	66466	64190	0.00
15/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3025	3369	3025	3369	0.00
15/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2924	2515	2924	2515	0.00
15/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	28662	30985	28662	30985	0.00
15/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1014	854	1014	854	0.00
15/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	42231	44803	42231	44803	0.00
15/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	283	233	283	233	0.00
15/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	57262	59945	57262	59945	0.00
15/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	62	51	62	51	0.00
15/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	73095	75815	73095	75815	0.00
15/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	75243	72554	75243	72554	0.00
15/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	117	159	117	159	0.00
15/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	70860	68752	70860	68752	0.00
15/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	5925	6380	5925	6380	0.00
15/12/2006	R203 On 01-February-07			Bond Future	7.8100	7.8610	106.4094	106.0323	0.00
15/12/2006	R203 On 03-May-07			Bond Future	7.7600	7.8090	104.6523	104.2865	0.00
15/12/2006	R203 On 02-August-07			Bond Future	7.7100	7.7610	106.9808	106.6194	0.00
15/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8865	7407	8865	7407	0.00
15/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	13166	15479	13166	15479	0.00
15/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	54280	51121	54280	51121	0.00
15/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2697	3195	2697	3195	0.00
15/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	59732	56793	59732	56793	0.00
15/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5557	6231	5557	6231	0.00
15/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19037	16599	19037	16599	0.00
15/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5275	6607	5275	6607	0.00
15/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	33007	29802	33007	29802	0.00
15/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1595	2160	1595	2160	0.00
15/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	49012	45412	49012	45412	0.00
15/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	352	523	352	523	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	55624	51949	55624	51949	0.00
15/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	175	271	175	271	0.00
15/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	52312	48670	52312	48670	0.00
15/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	250	379	250	379	0.00
15/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	66286	62920	66286	62920	0.00
15/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1381	1673	1381	1673	0.00
15/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	65571	61836	65571	61836	0.00
15/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	55	91	55	91	0.00
15/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	70818	67678	70818	67678	0.00
15/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3519	3992	3519	3992	0.00
15/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	69353	65948	69353	65948	0.00
15/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1156	1408	1156	1408	0.00
15/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	73665	70481	73665	70481	0.00
15/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3121	3551	3121	3551	0.00
15/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	72439	68998	72439	68998	0.00
15/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	963	1180	963	1180	0.00
15/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	76536	73312	76536	73312	0.00
15/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2762	3152	2762	3152	0.00
15/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	58941	55240	58941	55240	0.00
15/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	121	191	121	191	0.00
15/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	81995	78229	81995	78229	0.00
15/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	6	11	6	11	0.00
15/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3145	2506	3145	2506	0.00
15/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	25932	29065	25932	29065	0.00
15/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	808	613	808	613	0.00
15/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	42517	46094	42517	46094	0.00
15/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
15/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	101203	104974	101203	104974	0.00
15/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	17	12	17	12	0.00
15/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	80922	84688	80922	84688	0.00
15/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	144	104	144	104	0.00
15/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	61222	64953	61222	64953	0.00
15/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	84886	81341	84886	81341	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	443	556	443	556	0.00
15/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	88207	84850	88207	84850	0.00
15/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1653	1910	1653	1910	0.00
15/12/2006	R204 On 01-February-07			Bond Future	7.7800	7.8210	102.7344	102.3864	0.00
15/12/2006	R204 On 03-May-07			Bond Future	7.7300	7.7730	105.0805	104.7355	0.00
15/12/2006	R204 On 02-August-07			Bond Future	7.6900	7.7300	103.3731	103.0314	0.00
15/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13786	12313	13786	12313	0.00
15/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	15803	17810	15803	17810	0.00
15/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	65187	62513	65187	62513	0.00
15/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8093	8869	8093	8869	0.00
15/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	72676	70145	72676	70145	0.00
15/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13063	13950	13063	13950	0.00
15/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25147	22977	25147	22977	0.00
15/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	7983	9292	7983	9292	0.00
15/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	39467	36729	39467	36729	0.00
15/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	3601	4344	3601	4344	0.00
15/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	55557	52446	55557	52446	0.00
15/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1457	1826	1457	1826	0.00
15/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	62263	59054	62263	59054	0.00
15/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	998	1269	998	1269	0.00
15/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	58899	55736	58899	55736	0.00
15/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1208	1524	1208	1524	0.00
15/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	72432	69118	72432	69118	0.00
15/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	552	719	552	719	0.00
15/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	76638	73765	76638	73765	0.00
15/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5454	6031	5454	6031	0.00
15/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	83288	80585	83288	80585	0.00
15/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	9758	10473	9758	10473	0.00
15/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	79582	76665	79582	76665	0.00
15/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	4919	5452	4919	5452	0.00
15/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	86014	83272	86014	83272	0.00
15/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9047	9722	9047	9722	0.00
15/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	82554	79595	82554	79595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4429	4920	4429	4920	0.00
15/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	88767	85987	88767	85987	0.00
15/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8379	9016	8379	9016	0.00
15/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	65642	62394	65642	62394	0.00
15/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	821	1053	821	1053	0.00
15/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	89426	86018	89426	86018	0.00
15/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	207	279	207	279	0.00
15/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6509	5689	6509	5689	0.00
15/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	28203	30862	28203	30862	0.00
15/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2541	2173	2541	2173	0.00
15/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	44420	47532	44420	47532	0.00
15/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	801	671	801	671	0.00
15/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63389	66739	63389	66739	0.00
15/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	39	32	39	32	0.00
15/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	105677	109149	105677	109149	0.00
15/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	200	165	200	165	0.00
15/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	84035	87480	84035	87480	0.00
15/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	94659	91556	94659	91556	0.00
15/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2856	3203	2856	3203	0.00
15/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	100003	97085	100003	97085	0.00
15/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6098	6597	6098	6597	0.00
15/12/2006	R206 On 01-February-07			Bond Future	7.9500	7.9740	98.0933	97.9588	0.00
15/12/2006	R206 On 03-May-07			Bond Future	7.8900	7.9140	100.3271	100.2058	0.00
15/12/2006	R206 On 02-August-07			Bond Future	7.8400	7.8580	98.7922	98.6789	0.00
15/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9638	8992	9638	8992	0.00
15/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	6949	7649	6949	7649	0.00
15/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	16825	16191	16825	16191	0.00
15/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11280	11859	11280	11859	0.00
15/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15513	15023	15513	15023	0.00
15/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	19715	20359	19715	20359	0.00
15/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21771	21154	21771	21154	0.00
15/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	13676	14193	13676	14193	0.00
15/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10694	10234	10694	10234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	17809	18562	17809	18562	0.00
15/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4121	3788	4121	3788	0.00
15/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	14444	15457	14444	15457	0.00
15/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	18145	17178	18145	17178	0.00
15/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	2657	3035	2657	3035	0.00
15/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	24622	23818	24622	23818	0.00
15/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	6617	7026	6617	7026	0.00
15/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	29261	28521	29261	28521	0.00
15/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9059	9453	9059	9453	0.00
15/12/2006	R207 On 01-February-07			Bond Future	7.7000	7.7160	96.8273	96.6615	0.00
15/12/2006	R207 On 03-May-07			Bond Future	7.6500	7.6700	99.0355	98.8785	0.00
15/12/2006	R207 On 02-August-07			Bond Future	7.6100	7.6270	97.5914	97.4511	0.00
15/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	14245	13452	14245	13452	0.00
15/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	9910	10775	9910	10775	0.00
15/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	66308	64931	66308	64931	0.00
15/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2493	2686	2493	2686	0.00
15/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	71270	70104	71270	70104	0.00
15/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	4968	5204	4968	5204	0.00
15/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	27284	26076	27284	26076	0.00
15/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	3567	4018	3567	4018	0.00
15/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	43536	42049	43536	42049	0.00
15/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	964	1135	964	1135	0.00
15/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	57561	55964	57561	55964	0.00
15/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	270	332	270	332	0.00
15/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	64663	63038	64663	63038	0.00
15/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	132	166	132	166	0.00
15/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	61111	59499	61111	59499	0.00
15/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	190	237	190	237	0.00
15/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	71753	70112	71753	70112	0.00
15/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	62	79	62	79	0.00
15/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	79298	77843	79298	77843	0.00
15/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1297	1412	1297	1412	0.00
15/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	83451	82212	83451	82212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3106	3270	3106	3270	0.00
15/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	78803	77153	78803	77153	0.00
15/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	27	36	27	36	0.00
15/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	82591	81121	82591	81121	0.00
15/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1091	1190	1091	1190	0.00
15/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	86555	85301	86555	85301	0.00
15/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2747	2895	2747	2895	0.00
15/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	85895	84411	85895	84411	0.00
15/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	914	1000	914	1000	0.00
15/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	89678	88409	89678	88409	0.00
15/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2423	2557	2423	2557	0.00
15/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	68212	66578	68212	66578	0.00
15/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	91	116	91	116	0.00
15/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5849	5459	5849	5459	0.00
15/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	21435	22703	21435	22703	0.00
15/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1790	1656	1790	1656	0.00
15/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	37855	39379	37855	39379	0.00
15/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	390	360	390	360	0.00
15/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	57509	59137	57509	59137	0.00
15/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	58	54	58	54	0.00
15/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	78824	80478	78824	80478	0.00
15/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	96155	94498	96155	94498	0.00
15/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	3	4	3	4	0.00
15/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6	5	6	5	0.00
15/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	101031	102689	101031	102689	0.00
15/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	99152	97628	99152	97628	0.00
15/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	433	479	433	479	0.00
15/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	102293	100979	102293	100979	0.00
15/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1434	1522	1434	1522	0.00
15/12/2006	TRT1 On 01-February-07			Index Future	246.3100	246.0980	246.3060	246.0980	500.00
15/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	34439	33090	34439	33090	0.00
15/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	7379	8110	7379	8110	0.00
18/12/2006	CRD1 On 01-February-07			Index Future	106.9300	106.9440	106.9340	106.9440	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13039	13324	13039	13324	0.00
18/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	3699	3884	3699	3884	0.00
18/12/2006	GOVI On 01-February-07			jGovi	249.2100	249.2615	249.2135	249.2615	66.00
18/12/2006	GOVI On 03-May-07			jGovi	254.7500	254.8000	254.7495	254.8000	118.00
18/12/2006	GOVI On 02-August-07			jGovi	260.3100	260.3645	260.3135	260.3645	0.00
18/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	192135	192615	192135	192615	0.00
18/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
18/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	197500	198006	197500	198006	0.00
18/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	5	6	5	6	0.00
18/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	198254	198769	198254	198769	0.00
18/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	119	124	119	124	0.00
18/12/2006	ILBI On 01-February-07			Index Future	270.1600	270.1920	270.1600	270.1920	0.00
18/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	54833	55451	54833	55451	0.00
18/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	3233	3531	3233	3531	0.00
18/12/2006	J153 On 31-August-10			jSwap	8.8200	8.8170	0.0448	0.0446	0.00
18/12/2006	J157 On 15-September-15			jSwap	8.5000	8.4890	0.0471	0.0479	0.00
18/12/2006	J186 On 21-December-26			jSwap	7.9100	7.9110	0.0417	0.0421	0.00
18/12/2006	J194 On 28-February-08			jSwap	9.0600	9.0620	0.0219	0.0219	0.00
18/12/2006	J201 On 22-December-14			jSwap	8.5000	8.4870	0.0617	0.0608	0.00
18/12/2006	J203 On 15-September-17			jSwap	8.3900	8.3780	0.0638	0.0630	0.00
18/12/2006	J204 On 21-December-18			jSwap	8.3000	8.2920	0.0633	0.0627	0.00
18/12/2006	J207 On 15-January-20			jSwap	8.2500	8.2470	0.0209	0.0203	0.00
18/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
18/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2100	0.0224	0.0225	0.00
18/12/2006	JFRA On 07-February-08			jFra	8.9300	8.9230	0.0218	0.0218	0.00
18/12/2006	JFRA On 03-May-07			jFra	9.2500	9.2480	0.0225	0.0225	0.00
18/12/2006	JFRA On 02-August-07			jFra	9.1800	9.1830	0.0224	0.0224	0.00
18/12/2006	JFRA On 01-November-07			jFra	9.1100	9.1200	0.0239	0.0239	0.00
18/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4148	4168	4148	4168	0.00
18/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23038	23112	23038	23112	0.00
18/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19563	19642	19563	19642	0.00
18/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4283	4287	4283	4287	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	26	27	26	27	0.00
18/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4207	4210	4207	4210	0.00
18/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	105	108	105	108	0.00
18/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4425	4462	4425	4462	0.00
18/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	218	217	218	217	0.00
18/12/2006	JN02 On 01-February-07			jNote	8.9700	8.9730	0.1634	0.1634	0.00
18/12/2006	JN02 On 03-May-07			jNote	8.8900	8.8910	0.1621	0.1620	0.00
18/12/2006	JN02 On 02-August-07			jNote	8.8000	8.7990	0.1606	0.1605	0.00
18/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	6726	6991	6726	6991	0.00
18/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7293	7485	7293	7485	0.00
18/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9221	9352	9221	9352	0.00
18/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15766	15897	15766	15897	0.00
18/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12041	12121	12041	12121	0.00
18/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20218	20352	20218	20352	0.00
18/12/2006	JN05 On 01-February-07			jNote	8.6400	8.6280	0.3468	0.3463	0.00
18/12/2006	JN05 On 03-May-07			jNote	8.5900	8.5720	0.3451	0.3446	0.00
18/12/2006	JN05 On 02-August-07			jNote	8.5300	8.5120	0.3433	0.3428	0.00
18/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	684	734	684	734	0.00
18/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	25169	25705	25169	25705	0.00
18/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3321	3307	3321	3307	0.00
18/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	30014	30568	30014	30568	0.00
18/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5441	5392	5441	5392	0.00
18/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	34596	35119	34596	35119	0.00
18/12/2006	JN10 On 01-February-07			jNote	8.3200	8.3090	0.5567	0.5562	0.00
18/12/2006	JN10 On 03-May-07			jNote	8.2700	8.2610	0.5547	0.5542	0.00
18/12/2006	JN10 On 02-August-07			jNote	8.2200	8.2110	0.5527	0.5523	0.00
18/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	33	38	33	38	0.00
18/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	45459	46291	45459	46291	0.00
18/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	799	791	799	791	0.00
18/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	49547	50372	49547	50372	0.00
18/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1876	1843	1876	1843	0.00
18/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	54107	54912	54107	54912	0.00
18/12/2006	JROD On 31-January-07			jRod	8.5600	8.5850	0.0016	0.0021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	JROD On 28-February-07			jRod	8.9600	8.9890	0.0025	0.0030	0.00
18/12/2006	JROD On 30-March-07			jRod	8.7000	8.7170	0.0037	0.0042	0.00
18/12/2006	JROD On 30-April-07			jRod	8.9600	8.9750	0.0049	0.0054	0.00
18/12/2006	JROD On 31-May-07			jRod	9.1700	9.1780	0.0059	0.0063	0.00
18/12/2006	JROD On 29-December-06			jRod	8.1600	8.1600	0.0006	0.0011	0.00
18/12/2006	OTH1 On 01-February-07			Index Future	245.5900	245.6100	245.5930	245.6100	15.00
18/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	29044	29664	29044	29664	0.00
18/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	8914	9364	8914	9364	0.00
18/12/2006	R153 On 01-February-07			Bond Future	8.2800	8.2600	119.9987	120.0647	62.00
18/12/2006	R153 On 03-May-07			Bond Future	8.2200	8.2300	116.0261	115.9952	1.00
18/12/2006	R153 On 02-August-07			Bond Future	8.0400	8.0230	118.8707	118.9285	0.00
18/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6109	6646	6109	6646	0.00
18/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7099	6976	7099	6976	0.00
18/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	16493	16425	16493	16425	0.00
18/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7875	8116	7875	8116	0.00
18/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22868	23334	22868	23334	0.00
18/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9756	9644	9756	9644	0.00
18/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2825	3201	2825	3201	0.00
18/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12111	11826	12111	11826	0.00
18/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	22608	22489	22608	22489	0.00
18/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4848	5038	4848	5038	0.00
18/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9896	10526	9896	10526	0.00
18/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4305	4274	4305	4274	0.00
18/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17168	17859	17168	17859	0.00
18/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1794	1825	1794	1825	0.00
18/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	12134	12793	12134	12793	0.00
18/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3270	3268	3270	3268	0.00
18/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10990	11635	10990	11635	0.00
18/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3761	3746	3761	3746	0.00
18/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	20462	20361	20462	20361	0.00
18/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5739	5947	5739	5947	0.00
18/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	26581	27072	26581	27072	0.00
18/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7791	7705	7791	7705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24235	24933	24235	24933	0.00
18/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	791	828	791	828	0.00
18/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	21523	21412	21523	21412	0.00
18/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5280	5478	5280	5478	0.00
18/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	27553	28050	27553	28050	0.00
18/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7350	7269	7350	7269	0.00
18/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	28541	29044	28541	29044	0.00
18/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6927	6851	6927	6851	0.00
18/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1027	1233	1027	1233	0.00
18/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	18684	18231	18684	18231	0.00
18/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	320	413	320	413	0.00
18/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	26427	25859	26427	25859	0.00
18/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	79	112	79	112	0.00
18/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	34713	34085	34713	34085	0.00
18/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	16	24	16	24	0.00
18/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	43255	42604	43255	42604	0.00
18/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	1	0	1	0.00
18/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	60693	60033	60693	60033	0.00
18/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	2	4	2	4	0.00
18/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	51928	51270	51928	51270	0.00
18/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31773	32461	31773	32461	0.00
18/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	331	359	331	359	0.00
18/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	27188	27034	27188	27034	0.00
18/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3385	3541	3385	3541	0.00
18/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	32654	33176	32654	33176	0.00
18/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5418	5361	5418	5361	0.00
18/12/2006	R157 On 01-February-07			Bond Future	7.9600	7.9500	139.3848	139.4596	0.00
18/12/2006	R157 On 03-May-07			Bond Future	7.9200	7.9600	135.5843	135.2920	504.00
18/12/2006	R157 On 02-August-07			Bond Future	7.8100	7.8020	138.9724	139.0586	0.00
18/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	12248	13061	12248	13061	250.00
18/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	16746	16811	16746	16811	0.00
18/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	52029	50115	52029	50115	0.00
18/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	10471	11480	10471	11480	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	63823	64641	63823	64641	0.00
18/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	15719	15674	15719	15674	0.00
18/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	16053	16932	16053	16932	0.00
18/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13066	13196	13066	13196	0.00
18/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	79833	77410	79833	77410	0.00
18/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	3828	4329	3828	4329	0.00
18/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	27907	28858	27907	28858	0.00
18/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	6448	6650	6448	6650	0.00
18/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	36395	37339	36395	37339	150.00
18/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4016	4212	4016	4212	0.00
18/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	42459	43386	42459	43386	0.00
18/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	2869	3048	2869	3048	0.00
18/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	45589	46505	45589	46505	0.00
18/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	2413	2580	2413	2580	0.00
18/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	51995	52887	51995	52887	0.00
18/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	1687	1831	1687	1831	0.00
18/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	62656	60515	62656	60515	0.00
18/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7169	7951	7169	7951	0.00
18/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	73697	74539	73697	74539	0.00
18/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12004	11983	12004	11983	0.00
18/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	112224	112986	112224	112986	0.00
18/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	49	64	49	64	150.00
18/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	48770	49674	48770	49674	0.00
18/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2021	2177	2021	2177	0.00
18/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	58551	59418	58551	59418	0.00
18/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1163	1283	1163	1283	0.00
18/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	65427	63234	65427	63234	0.00
18/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	6490	7220	6490	7220	0.00
18/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	76253	77100	76253	77100	0.00
18/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11193	11177	11193	11177	0.00
18/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	68239	65996	68239	65996	0.00
18/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	5863	6543	5863	6543	0.00
18/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	70952	71793	70952	71793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2536	2515	2536	2515	0.00
18/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	75310	76127	75310	76127	0.00
18/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	453	522	453	522	0.00
18/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7662	8341	7662	8341	0.00
18/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	23495	23425	23495	23425	0.00
18/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3117	3545	3117	3545	0.00
18/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	38125	37805	38125	37805	0.00
18/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1028	1240	1028	1240	0.00
18/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	55576	55040	55576	55040	0.00
18/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	269	350	269	350	0.00
18/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	74728	74060	74728	74060	0.00
18/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	92176	92959	92176	92959	0.00
18/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	168	203	168	203	0.00
18/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	108905	109670	108905	109670	0.00
18/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	61	77	61	77	0.00
18/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	125395	126151	125395	126151	0.00
18/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	21	29	21	29	0.00
18/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	89486	90351	89486	90351	0.00
18/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	7767	7770	7767	7770	0.00
18/12/2006	R186 On 01-February-07			Bond Future	7.5200	7.5020	131.8501	132.0510	2.00
18/12/2006	R186 On 03-May-07			Bond Future	7.4700	7.4570	134.8675	135.0682	0.00
18/12/2006	R186 On 02-August-07			Bond Future	7.4300	7.4170	132.5562	132.7566	0.00
18/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	20275	21978	20275	21978	0.00
18/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	22535	22230	22535	22230	0.00
18/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	102898	104858	102898	104858	0.00
18/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	10736	10689	10736	10689	0.00
18/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	114350	116186	114350	116186	0.00
18/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	17834	17666	17834	17666	0.00
18/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	38974	41020	38974	41020	0.00
18/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	10361	10399	10361	10399	0.00
18/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	62522	64662	62522	64662	0.00
18/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	4128	4260	4128	4260	0.00
18/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	83273	85396	83273	85396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	1810	1925	1810	1925	0.00
18/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	93942	96047	93942	96047	0.00
18/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1188	1284	1188	1284	0.00
18/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	121262	123262	121262	123262	0.00
18/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	6974	6967	6974	6967	0.00
18/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	115377	117449	115377	117449	0.00
18/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	517	580	517	580	0.00
18/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	131461	133355	131461	133355	0.00
18/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	12958	12848	12958	12848	0.00
18/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	130675	132688	130675	132688	0.00
18/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5555	5560	5555	5560	0.00
18/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	135834	137740	135834	137740	0.00
18/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	11929	11831	11929	11831	0.00
18/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	140239	142156	140239	142156	0.00
18/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	10970	10883	10970	10883	0.00
18/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	141788	143826	141788	143826	0.00
18/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	157	186	157	186	0.00
18/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	149780	151805	149780	151805	0.00
18/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3443	3462	3443	3462	0.00
18/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	158115	160067	158115	160067	0.00
18/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	7756	7704	7756	7704	0.00
18/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	88585	90699	88585	90699	0.00
18/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	1456	1561	1456	1561	0.00
18/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8689	9843	8689	9843	0.00
18/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	42960	42106	42960	42106	0.00
18/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2905	3502	2905	3502	0.00
18/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	70376	68964	70376	68964	0.00
18/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	731	957	731	957	0.00
18/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	102641	100858	102641	100858	0.00
18/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	134	195	134	195	0.00
18/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	137778	135830	137778	135830	0.00
18/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	167527	169548	167527	169548	0.00
18/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	47	59	47	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
18/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	125953	127960	125953	127960	0.00
18/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6230	6230	6230	6230	0.00
18/12/2006	R194 On 01-February-07			Bond Future	8.8400	8.8140	105.5291	105.5572	0.00
18/12/2006	R194 On 03-May-07			Bond Future	8.6900	8.6630	102.8545	102.8778	0.00
18/12/2006	R194 On 02-August-07			Bond Future	8.5100	8.4580	105.1438	105.1700	0.00
18/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	1934	2137	1934	2137	0.00
18/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2856	2778	2856	2778	0.00
18/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4232	4398	4232	4398	0.00
18/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3789	3722	3789	3722	0.00
18/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5982	6159	5982	6159	0.00
18/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4650	4566	4650	4566	0.00
18/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1708	1901	1708	1901	0.00
18/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3132	3044	3132	3044	0.00
18/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	975	1120	975	1120	0.00
18/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4409	4274	4409	4274	0.00
18/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1500	1681	1500	1681	0.00
18/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3426	3326	3426	3326	0.00
18/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5306	5489	5306	5489	0.00
18/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2924	2873	2924	2873	0.00
18/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6584	6770	6584	6770	0.00
18/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4165	4088	4165	4088	0.00
18/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5080	5259	5080	5259	0.00
18/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3085	3031	3085	3031	0.00
18/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5539	5724	5539	5724	0.00
18/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2769	2721	2769	2721	0.00
18/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6898	7088	6898	7088	0.00
18/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3935	3863	3935	3863	0.00
18/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6740	6928	6740	6928	0.00
18/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4049	3975	4049	3975	0.00
18/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6522	6719	6522	6719	0.00
18/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2206	2169	2206	2169	0.00
18/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	407	493	407	493	0.00
18/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6362	6168	6362	6168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	134	174	134	174	0.00
18/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8620	8379	8620	8379	0.00
18/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	32	46	32	46	0.00
18/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11059	10792	11059	10792	0.00
18/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8	12	8	12	0.00
18/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13584	13308	13584	13308	0.00
18/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	1	3	1	3	0.00
18/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16137	15857	16137	15857	0.00
18/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18704	18424	18704	18424	0.00
18/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21282	21002	21282	21002	0.00
18/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
18/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29075	28795	29075	28795	0.00
18/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
18/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26468	26187	26468	26187	0.00
18/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23870	23590	23870	23590	0.00
18/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7552	7749	7552	7749	0.00
18/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3503	3438	3503	3438	0.00
18/12/2006	R201 On 01-February-07			Bond Future	7.9400	7.9260	105.7760	105.8711	0.00
18/12/2006	R201 On 03-May-07			Bond Future	7.8800	7.8680	108.1928	108.2860	0.00
18/12/2006	R201 On 02-August-07			Bond Future	7.8300	7.8150	106.1758	106.2727	0.00
18/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13045	13943	13045	13943	0.00
18/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9606	9553	9606	9553	0.00
18/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	43259	44149	43259	44149	0.00
18/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8152	8110	8152	8110	0.00
18/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	49501	50352	49501	50352	0.00
18/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12295	12177	12295	12177	0.00
18/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6232	6903	6232	6903	0.00
18/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	17721	17440	17721	17440	0.00
18/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	22711	23724	22711	23724	0.00
18/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	4611	4672	4611	4672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	34455	35489	34455	35489	0.00
18/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	1956	2039	1956	2039	0.00
18/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	42128	43151	42128	43151	0.00
18/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1113	1185	1113	1185	0.00
18/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	51786	52705	51786	52705	0.00
18/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	5604	5590	5604	5590	0.00
18/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	57350	58236	57350	58236	0.00
18/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9331	9248	9331	9248	0.00
18/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	36976	38007	36976	38007	0.00
18/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	1628	1708	1628	1708	0.00
18/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	39535	40563	39535	40563	0.00
18/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1349	1425	1349	1425	0.00
18/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	47390	48402	47390	48402	0.00
18/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	749	810	749	810	0.00
18/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	54006	54930	54006	54930	0.00
18/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5079	5070	5079	5070	0.00
18/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	59385	60279	59385	60279	0.00
18/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	8686	8610	8686	8610	0.00
18/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	56256	57185	56256	57185	0.00
18/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4594	4590	4594	4590	0.00
18/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	61447	62348	61447	62348	0.00
18/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8076	8007	8076	8007	0.00
18/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	60810	61797	60810	61797	0.00
18/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	279	315	279	315	0.00
18/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	65525	66466	65525	66466	0.00
18/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3016	3025	3016	3025	0.00
18/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2514	2924	2514	2924	0.00
18/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	29204	28662	29204	28662	0.00
18/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	818	1014	818	1014	0.00
18/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	42986	42231	42986	42231	0.00
18/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	210	283	210	283	0.00
18/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	58141	57262	58141	57262	0.00
18/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	42	62	42	62	0.00

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18/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	74026	73095	74026	73095	0.00
18/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	74274	75243	74274	75243	0.00
18/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	99	117	99	117	0.00
18/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	69935	70860	69935	70860	0.00
18/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	5969	5925	5969	5925	0.00
18/12/2006	R203 On 01-February-07			Bond Future	7.8200	7.8090	106.3222	106.4094	0.00
18/12/2006	R203 On 03-May-07			Bond Future	7.7700	7.7580	104.5733	104.6523	0.00
18/12/2006	R203 On 02-August-07			Bond Future	7.7200	7.7100	106.9027	106.9808	0.00
18/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8146	8865	8146	8865	0.00
18/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	13319	13166	13319	13166	0.00
18/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	53485	54280	53485	54280	0.00
18/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2692	2697	2692	2697	0.00
18/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	58985	59732	58985	59732	0.00
18/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5590	5557	5590	5557	0.00
18/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	18128	19037	18128	19037	0.00
18/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5238	5275	5238	5275	0.00
18/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	32067	33007	32067	33007	0.00
18/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1527	1595	1527	1595	0.00
18/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	48106	49012	48106	49012	0.00
18/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	318	352	318	352	0.00
18/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	54730	55624	54730	55624	0.00
18/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	154	175	154	175	0.00
18/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	51413	52312	51413	52312	0.00
18/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	223	250	223	250	0.00
18/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	65484	66286	65484	66286	0.00
18/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1370	1381	1370	1381	0.00
18/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	64690	65571	64690	65571	0.00
18/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	46	55	46	55	0.00
18/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	70052	70818	70052	70818	0.00
18/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3534	3519	3534	3519	0.00
18/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	68552	69353	68552	69353	0.00
18/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1144	1156	1144	1156	0.00
18/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	72896	73665	72896	73665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3133	3121	3133	3121	0.00
18/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	71637	72439	71637	72439	0.00
18/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	951	963	951	963	0.00
18/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	75764	76536	75764	76536	0.00
18/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2770	2762	2770	2762	0.00
18/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	58052	58941	58052	58941	0.00
18/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	105	121	105	121	0.00
18/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	81121	81995	81121	81995	0.00
18/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5	6	5	6	0.00
18/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2730	3145	2730	3145	0.00
18/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26390	25932	26390	25932	0.00
18/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	646	808	646	808	0.00
18/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	43227	42517	43227	42517	0.00
18/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
18/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	102074	101203	102074	101203	0.00
18/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	11	17	11	17	0.00
18/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	81787	80922	81787	80922	0.00
18/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	103	144	103	144	0.00
18/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	62053	61222	62053	61222	0.00
18/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	84086	84886	84086	84886	0.00
18/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	434	443	434	443	0.00
18/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	87427	88207	87427	88207	0.00
18/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1654	1653	1654	1653	0.00
18/12/2006	R204 On 01-February-07			Bond Future	7.7800	7.7760	102.6879	102.7344	0.00
18/12/2006	R204 On 03-May-07			Bond Future	7.7300	7.7280	105.0344	105.0805	0.00
18/12/2006	R204 On 02-August-07			Bond Future	7.6900	7.6850	103.3274	103.3731	0.00
18/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13093	13786	13093	13786	0.00
18/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	15576	15803	15576	15803	0.00
18/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	64601	65187	64601	65187	0.00
18/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	7968	8093	7968	8093	0.00
18/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	72145	72676	72145	72676	0.00
18/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	12988	13063	12988	13063	0.00
18/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	24400	25147	24400	25147	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	7701	7983	7701	7983	0.00
18/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	38769	39467	38769	39467	0.00
18/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	3369	3601	3369	3601	0.00
18/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	54944	55557	54944	55557	0.00
18/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1310	1457	1310	1457	0.00
18/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	61681	62263	61681	62263	0.00
18/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	881	998	881	998	0.00
18/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	58302	58899	58302	58899	0.00
18/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1076	1208	1076	1208	0.00
18/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	71888	72432	71888	72432	0.00
18/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	474	552	474	552	0.00
18/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	76067	76638	76067	76638	0.00
18/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5344	5454	5344	5454	0.00
18/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	82757	83288	82757	83288	0.00
18/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	9684	9758	9684	9758	0.00
18/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	79016	79582	79016	79582	0.00
18/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	4814	4919	4814	4919	0.00
18/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	85485	86014	85485	86014	0.00
18/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	8974	9047	8974	9047	0.00
18/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	81992	82554	81992	82554	0.00
18/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4328	4429	4328	4429	0.00
18/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	88238	88767	88238	88767	0.00
18/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8307	8379	8307	8379	0.00
18/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	65074	65642	65074	65642	0.00
18/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	718	821	718	821	0.00
18/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	88922	89426	88922	89426	0.00
18/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	169	207	169	207	0.00
18/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5982	6509	5982	6509	0.00
18/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	28141	28203	28141	28203	0.00
18/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2228	2541	2228	2541	0.00
18/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	44572	44420	44572	44420	0.00
18/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	660	801	660	801	0.00
18/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	63712	63389	63712	63389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	27	39	27	39	0.00
18/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	106129	105677	106129	105677	0.00
18/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	152	200	152	200	0.00
18/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	84452	84035	84452	84035	0.00
18/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	94117	94659	94117	94659	0.00
18/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2774	2856	2774	2856	0.00
18/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	99481	100003	99481	100003	0.00
18/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6032	6098	6032	6098	0.00
18/12/2006	R206 On 01-February-07			Bond Future	7.9600	7.9480	98.0312	98.0933	0.00
18/12/2006	R206 On 03-May-07			Bond Future	7.9000	7.8900	100.2715	100.3271	0.00
18/12/2006	R206 On 02-August-07			Bond Future	7.8500	7.8350	98.7331	98.7922	0.00
18/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9037	9638	9037	9638	0.00
18/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	6969	6949	6969	6949	0.00
18/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	16361	16825	16361	16825	0.00
18/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11372	11280	11372	11280	0.00
18/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15122	15513	15122	15513	0.00
18/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	19916	19715	19916	19715	0.00
18/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	21315	21771	21315	21771	0.00
18/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	13813	13676	13813	13676	0.00
18/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10311	10694	10311	10694	0.00
18/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	17982	17809	17982	17809	0.00
18/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3702	4121	3702	4121	0.00
18/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	14646	14444	14646	14444	0.00
18/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	17467	18145	17467	18145	0.00
18/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	2600	2657	2600	2657	0.00
18/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	24100	24622	24100	24622	0.00
18/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	6651	6617	6651	6617	0.00
18/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	28754	29261	28754	29261	0.00
18/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9143	9059	9143	9059	0.00
18/12/2006	R207 On 01-February-07			Bond Future	7.7100	7.6950	96.7404	96.8273	0.00
18/12/2006	R207 On 03-May-07			Bond Future	7.6600	7.6500	98.9491	99.0355	0.00
18/12/2006	R207 On 02-August-07			Bond Future	7.6200	7.6090	97.5057	97.5914	0.00
18/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	13384	14245	13384	14245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	9917	9910	9917	9910	0.00
18/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	65431	66308	65431	66308	0.00
18/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2480	2493	2480	2493	0.00
18/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	70438	71270	70438	71270	0.00
18/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	4993	4968	4993	4968	0.00
18/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	26322	27284	26322	27284	0.00
18/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	3475	3567	3475	3567	0.00
18/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	42600	43536	42600	43536	0.00
18/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	896	964	896	964	0.00
18/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	56660	57561	56660	57561	0.00
18/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	239	270	239	270	0.00
18/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	63774	64663	63774	64663	0.00
18/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	113	132	113	132	0.00
18/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	60217	61111	60217	61111	0.00
18/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	165	190	165	190	0.00
18/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	70873	71753	70873	71753	0.00
18/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	51	62	51	62	0.00
18/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	78418	79298	78418	79298	0.00
18/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1281	1297	1281	1297	0.00
18/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	82602	83451	82602	83451	0.00
18/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3115	3106	3115	3106	0.00
18/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	77928	78803	77928	78803	0.00
18/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	21	27	21	27	0.00
18/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	81712	82591	81712	82591	0.00
18/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1076	1091	1076	1091	0.00
18/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	85704	86555	85704	86555	0.00
18/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2753	2747	2753	2747	0.00
18/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	85016	85895	85016	85895	0.00
18/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	899	914	899	914	0.00
18/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	88824	89678	88824	89678	0.00
18/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2427	2423	2427	2423	0.00
18/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	67328	68212	67328	68212	0.00
18/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	76	91	76	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5256	5849	5256	5849	0.00
18/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	21711	21435	21711	21435	0.00
18/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1504	1790	1504	1790	0.00
18/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	38438	37855	38438	37855	0.00
18/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	299	390	299	390	0.00
18/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	58287	57509	58287	57509	0.00
18/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	40	58	40	58	0.00
18/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	79675	78824	79675	78824	0.00
18/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	95285	96155	95285	96155	0.00
18/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	2	3	2	3	0.00
18/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	6	3	6	0.00
18/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	101898	101031	101898	101031	0.00
18/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	98277	99152	98277	99152	0.00
18/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	422	433	422	433	0.00
18/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	101434	102293	101434	102293	0.00
18/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1432	1434	1432	1434	0.00
18/12/2006	TRT1 On 01-February-07			Index Future	246.2600	246.3060	246.2590	246.3060	500.00
18/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	33628	34439	33628	34439	0.00
18/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	7038	7379	7038	7379	0.00
19/12/2006	CRD1 On 01-February-07			Index Future	106.8200	106.9340	106.8160	106.9340	10.00
19/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	12157	13039	12157	13039	0.00
19/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	3997	3699	3997	3699	0.00
19/12/2006	GOVI On 01-February-07			jGovi	248.8900	249.2135	248.8940	249.2135	66.00
19/12/2006	GOVI On 03-May-07			jGovi	254.4200	254.7495	254.4215	254.7495	118.00
19/12/2006	GOVI On 02-August-07			jGovi	259.9800	260.3135	259.9785	260.3135	0.00
19/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	188940	192135	188940	192135	0.00
19/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
19/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	194221	197500	194221	197500	0.00
19/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	6	5	6	5	0.00
19/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	194919	198254	194919	198254	0.00
19/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	134	119	134	119	0.00
19/12/2006	ILBI On 01-February-07			Index Future	270.1300	270.1600	270.1300	270.1600	0.00
19/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	54459	54833	54459	54833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	3159	3233	3159	3233	0.00
19/12/2006	J153 On 31-August-10			jSwap	8.8500	8.8240	0.0457	0.0448	0.00
19/12/2006	J157 On 15-September-15			jSwap	8.5200	8.5020	0.0463	0.0471	0.00
19/12/2006	J186 On 21-December-26			jSwap	7.9100	7.9070	0.0423	0.0417	0.00
19/12/2006	J194 On 28-February-08			jSwap	9.0700	9.0590	0.0221	0.0219	0.00
19/12/2006	J201 On 22-December-14			jSwap	8.5100	8.5020	0.0623	0.0617	0.00
19/12/2006	J203 On 15-September-17			jSwap	8.4100	8.3880	0.0650	0.0638	0.00
19/12/2006	J204 On 21-December-18			jSwap	8.3200	8.3000	0.0650	0.0633	0.00
19/12/2006	J207 On 15-January-20			jSwap	8.2800	8.2540	0.0228	0.0209	0.00
19/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
19/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2020	0.0224	0.0224	0.00
19/12/2006	JFRA On 07-February-08			jFra	8.9700	8.9260	0.0219	0.0218	0.00
19/12/2006	JFRA On 03-May-07			jFra	9.2600	9.2470	0.0226	0.0225	0.00
19/12/2006	JFRA On 02-August-07			jFra	9.2100	9.1830	0.0224	0.0224	0.00
19/12/2006	JFRA On 01-November-07			jFra	9.1300	9.1050	0.0239	0.0239	0.00
19/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4151	4148	4151	4148	0.00
19/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	23062	23038	23062	23038	0.00
19/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19492	19563	19492	19563	0.00
19/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4315	4283	4315	4283	0.00
19/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	24	26	24	26	0.00
19/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4255	4207	4255	4207	0.00
19/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	100	105	100	105	0.00
19/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4476	4425	4476	4425	0.00
19/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	210	218	210	218	0.00
19/12/2006	JN02 On 01-February-07			jNote	8.9900	8.9690	0.1637	0.1634	0.00
19/12/2006	JN02 On 03-May-07			jNote	8.9100	8.8910	0.1624	0.1621	0.00
19/12/2006	JN02 On 02-August-07			jNote	8.8300	8.8020	0.1610	0.1606	0.00
19/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	6826	6726	6826	6726	0.00
19/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7028	7293	7028	7293	0.00
19/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	9350	9221	9350	9221	0.00
19/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	15475	15766	15475	15766	0.00
19/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	12189	12041	12189	12041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	19925	20218	19925	20218	0.00
19/12/2006	JN05 On 01-February-07			jNote	8.6700	8.6400	0.3478	0.3468	0.00
19/12/2006	JN05 On 03-May-07			jNote	8.6200	8.5860	0.3462	0.3451	0.00
19/12/2006	JN05 On 02-August-07			jNote	8.5600	8.5260	0.3443	0.3433	0.00
19/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	766	684	766	684	0.00
19/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	23951	25169	23951	25169	0.00
19/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	3544	3321	3544	3321	0.00
19/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	28932	30014	28932	30014	0.00
19/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	5717	5441	5717	5441	0.00
19/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	33563	34596	33563	34596	0.00
19/12/2006	JN10 On 01-February-07			jNote	8.3400	8.3210	0.5573	0.5567	0.00
19/12/2006	JN10 On 03-May-07			jNote	8.2900	8.2730	0.5555	0.5547	0.00
19/12/2006	JN10 On 02-August-07			jNote	8.2400	8.2230	0.5535	0.5527	0.00
19/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	36	33	36	33	0.00
19/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	44285	45459	44285	45459	0.00
19/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	864	799	864	799	0.00
19/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	48292	49547	48292	49547	0.00
19/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1990	1876	1990	1876	0.00
19/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	52894	54107	52894	54107	0.00
19/12/2006	JROD On 31-January-07			jRod	8.5600	8.5630	0.0016	0.0016	0.00
19/12/2006	JROD On 28-February-07			jRod	8.9500	8.9600	0.0025	0.0025	0.00
19/12/2006	JROD On 30-March-07			jRod	8.7000	8.7030	0.0037	0.0037	0.00
19/12/2006	JROD On 30-April-07			jRod	8.9600	8.9620	0.0049	0.0049	0.00
19/12/2006	JROD On 31-May-07			jRod	9.1600	9.1670	0.0058	0.0059	0.00
19/12/2006	JROD On 29-December-06			jRod	8.1500	8.1550	0.0006	0.0006	0.00
19/12/2006	OTH1 On 01-February-07			Index Future	245.3700	245.5930	245.3650	245.5930	15.00
19/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	27332	29044	27332	29044	0.00
19/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	9482	8914	9482	8914	0.00
19/12/2006	R153 On 01-February-07			Bond Future	8.3100	8.2800	119.8998	119.9987	62.00
19/12/2006	R153 On 03-May-07			Bond Future	8.2500	8.2200	115.9333	116.0261	1.00
19/12/2006	R153 On 02-August-07			Bond Future	8.0800	8.0430	118.7667	118.8707	0.00
19/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	5574	6109	5574	6109	0.00
19/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	7553	7099	7553	7099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	15882	16493	15882	16493	0.00
19/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	8191	7875	8191	7875	0.00
19/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	22176	22868	22176	22868	0.00
19/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	10104	9756	10104	9756	0.00
19/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	2495	2825	2495	2825	0.00
19/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	12770	12111	12770	12111	0.00
19/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	21897	22608	21897	22608	0.00
19/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	5065	4848	5065	4848	0.00
19/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	9209	9896	9209	9896	0.00
19/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	4607	4305	4607	4305	0.00
19/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	16315	17168	16315	17168	0.00
19/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1931	1794	1931	1794	0.00
19/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11382	12134	11382	12134	0.00
19/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	3507	3270	3507	3270	0.00
19/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	10270	10990	10270	10990	0.00
19/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4030	3761	4030	3761	0.00
19/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	19782	20462	19782	20462	0.00
19/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5987	5739	5987	5739	0.00
19/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	25835	26581	25835	26581	0.00
19/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	8086	7791	8086	7791	0.00
19/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23307	24235	23307	24235	0.00
19/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	852	791	852	791	0.00
19/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	20827	21523	20827	21523	0.00
19/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	5511	5280	5511	5280	0.00
19/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	26794	27553	26794	27553	0.00
19/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	7631	7350	7631	7350	0.00
19/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	27770	28541	27770	28541	0.00
19/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	7196	6927	7196	6927	0.00
19/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	869	1027	869	1027	0.00
19/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	19515	18684	19515	18684	0.00
19/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	259	320	259	320	0.00
19/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	27354	26427	27354	26427	0.00
19/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	61	79	61	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	35684	34713	35684	34713	0.00
19/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	11	16	11	16	0.00
19/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	44240	43255	44240	43255	0.00
19/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	61682	60693	61682	60693	0.00
19/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	2	2	2	2	0.00
19/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	52917	51928	52917	51928	0.00
19/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	30809	31773	30809	31773	0.00
19/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	356	331	356	331	0.00
19/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	26421	27188	26421	27188	0.00
19/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3547	3385	3547	3385	0.00
19/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	31836	32654	31836	32654	0.00
19/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5639	5418	5639	5418	0.00
19/12/2006	R157 On 01-February-07			Bond Future	7.9800	7.9600	139.2353	139.3848	0.00
19/12/2006	R157 On 03-May-07			Bond Future	7.9400	7.9200	135.4381	135.5843	504.00
19/12/2006	R157 On 02-August-07			Bond Future	7.8400	7.8140	138.7714	138.9724	0.00
19/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	15099	16053	15099	16053	0.00
19/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13607	13066	13607	13066	0.00
19/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	50865	52029	50865	52029	0.00
19/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	10770	10471	10770	10471	0.00
19/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	62315	63823	62315	63823	0.00
19/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	16221	15719	16221	15719	0.00
19/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	11421	12248	11421	12248	250.00
19/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	17414	16746	17414	16746	0.00
19/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	78494	79833	78494	79833	0.00
19/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	3951	3828	3951	3828	0.00
19/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	26694	27907	26694	27907	0.00
19/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	6729	6448	6729	6448	0.00
19/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	35074	36395	35074	36395	150.00
19/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	4190	4016	4190	4016	0.00
19/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	41086	42459	41086	42459	0.00
19/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	2991	2869	2991	2869	0.00
19/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	44195	45589	44195	45589	0.00



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19/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	2513	2413	2513	2413	0.00
19/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	50568	51995	50568	51995	0.00
19/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	1755	1687	1755	1687	0.00
19/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	61409	62656	61409	62656	0.00
19/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	7385	7169	7385	7169	0.00
19/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	72091	73697	72091	73697	0.00
19/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	12408	12004	12408	12004	0.00
19/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	110729	112224	110729	112224	0.00
19/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	50	49	50	49	150.00
19/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	47358	48770	47358	48770	0.00
19/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	2104	2021	2104	2021	0.00
19/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	57100	58551	57100	58551	0.00
19/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	1207	1163	1207	1163	0.00
19/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	64162	65427	64162	65427	0.00
19/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	6687	6490	6687	6490	0.00
19/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	74625	76253	74625	76253	0.00
19/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	11575	11193	11575	11193	0.00
19/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	66957	68239	66957	68239	0.00
19/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	6044	5863	6044	5863	0.00
19/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	69121	70952	69121	70952	0.00
19/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2715	2536	2715	2536	0.00
19/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	73829	75310	73829	75310	0.00
19/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	466	453	466	453	0.00
19/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7036	7662	7036	7662	0.00
19/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	24363	23495	24363	23495	0.00
19/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2780	3117	2780	3117	0.00
19/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	39283	38125	39283	38125	0.00
19/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	885	1028	885	1028	0.00
19/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	56927	55576	56927	55576	0.00
19/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	222	269	222	269	0.00
19/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	76175	74728	76175	74728	0.00
19/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	90684	92176	90684	92176	0.00
19/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	171	168	171	168	0.00

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19/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	107410	108905	107410	108905	0.00
19/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	61	61	61	61	0.00
19/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	123900	125395	123900	125395	0.00
19/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	21	21	21	21	0.00
19/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	87758	89486	87758	89486	0.00
19/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	8049	7767	8049	7767	0.00
19/12/2006	R186 On 01-February-07			Bond Future	7.5400	7.5180	131.5247	131.8501	2.00
19/12/2006	R186 On 03-May-07			Bond Future	7.5000	7.4730	134.5298	134.8675	0.00
19/12/2006	R186 On 02-August-07			Bond Future	7.4600	7.4330	132.2191	132.5562	0.00
19/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	18478	20275	18478	20275	0.00
19/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	23993	22535	23993	22535	0.00
19/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	100028	102898	100028	102898	0.00
19/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	11244	10736	11244	10736	0.00
19/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	111631	114350	111631	114350	0.00
19/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	18487	17834	18487	17834	0.00
19/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	36487	38974	36487	38974	0.00
19/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	11130	10361	11130	10361	0.00
19/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	59597	62522	59597	62522	0.00
19/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	4458	4128	4458	4128	0.00
19/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	80166	83273	80166	83273	0.00
19/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	1957	1810	1957	1810	0.00
19/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	90782	93942	90782	93942	0.00
19/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	1283	1188	1283	1188	0.00
19/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	118235	121262	118235	121262	0.00
19/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	7325	6974	7325	6974	0.00
19/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	112162	115377	112162	115377	0.00
19/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	555	517	555	517	0.00
19/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	128592	131461	128592	131461	0.00
19/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	13460	12958	13460	12958	0.00
19/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	127586	130675	127586	130675	0.00
19/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5843	5555	5843	5555	0.00
19/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	132932	135834	132932	135834	0.00
19/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	12399	11929	12399	11929	0.00

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19/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	137305	140239	137305	140239	0.00
19/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	11407	10970	11407	10970	0.00
19/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	138544	141788	138544	141788	0.00
19/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	168	157	168	157	0.00
19/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	146591	149780	146591	149780	0.00
19/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3631	3443	3631	3443	0.00
19/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	155069	158115	155069	158115	0.00
19/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	8082	7756	8082	7756	0.00
19/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	85448	88585	85448	88585	0.00
19/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	1574	1456	1574	1456	0.00
19/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	7651	8689	7651	8689	0.00
19/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	45177	42960	45177	42960	0.00
19/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2449	2905	2449	2905	0.00
19/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	73174	70376	73174	70376	0.00
19/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	584	731	584	731	0.00
19/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	105749	102641	105749	102641	0.00
19/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	100	134	100	134	0.00
19/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	140999	137778	140999	137778	0.00
19/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	164275	167527	164275	167527	0.00
19/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	50	47	50	47	0.00
19/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	122894	125953	122894	125953	0.00
19/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	6548	6230	6548	6230	0.00
19/12/2006	R194 On 01-February-07			Bond Future	8.8700	8.8420	105.5061	105.5291	0.00
19/12/2006	R194 On 03-May-07			Bond Future	8.7200	8.6930	102.8319	102.8545	0.00
19/12/2006	R194 On 02-August-07			Bond Future	8.5400	8.5060	105.1247	105.1438	0.00
19/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	1808	1934	1808	1934	0.00
19/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2961	2856	2961	2856	0.00
19/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4101	4232	4101	4232	0.00
19/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3884	3789	3884	3789	0.00
19/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	5867	5982	5867	5982	0.00
19/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4727	4650	4727	4650	0.00
19/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1591	1708	1591	1708	0.00
19/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3245	3132	3245	3132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	892	975	892	975	0.00
19/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4557	4409	4557	4409	0.00
19/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1392	1500	1392	1500	0.00
19/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3548	3426	3548	3426	0.00
19/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5159	5306	5159	5306	0.00
19/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	3002	2924	3002	2924	0.00
19/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6463	6584	6463	6584	0.00
19/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	4235	4165	4235	4165	0.00
19/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	4936	5080	4936	5080	0.00
19/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	3166	3085	3166	3085	0.00
19/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5388	5539	5388	5539	0.00
19/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2843	2769	2843	2769	0.00
19/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	6775	6898	6775	6898	0.00
19/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	4003	3935	4003	3935	0.00
19/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6618	6740	6618	6740	0.00
19/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	4118	4049	4118	4049	0.00
19/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6359	6522	6359	6522	0.00
19/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2268	2206	2268	2206	0.00
19/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	362	407	362	407	0.00
19/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6548	6362	6548	6362	0.00
19/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	114	134	114	134	0.00
19/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8831	8620	8831	8620	0.00
19/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	26	32	26	32	0.00
19/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11283	11059	11283	11059	0.00
19/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6	8	6	8	0.00
19/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13812	13584	13812	13584	0.00
19/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
19/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16367	16137	16367	16137	0.00
19/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18934	18704	18934	18704	0.00
19/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21513	21282	21513	21282	0.00
19/12/2006	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
19/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29306	29075	29306	29075	0.00
19/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
19/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26698	26468	26698	26468	0.00
19/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24100	23870	24100	23870	0.00
19/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7422	7552	7422	7552	0.00
19/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3565	3503	3565	3503	0.00
19/12/2006	R201 On 01-February-07			Bond Future	7.9600	7.9420	105.6513	105.7760	0.00
19/12/2006	R201 On 03-May-07			Bond Future	7.9100	7.8840	108.0648	108.1928	0.00
19/12/2006	R201 On 02-August-07			Bond Future	7.8500	7.8320	106.0505	106.1758	0.00
19/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12241	13045	12241	13045	0.00
19/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10048	9606	10048	9606	0.00
19/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	42236	43259	42236	43259	0.00
19/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	8409	8152	8409	8152	0.00
19/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	48551	49501	48551	49501	0.00
19/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	12598	12295	12598	12295	0.00
19/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5703	6232	5703	6232	0.00
19/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	18439	17721	18439	17721	0.00
19/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	21689	22711	21689	22711	0.00
19/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	4836	4611	4836	4611	0.00
19/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	33303	34455	33303	34455	0.00
19/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	2051	1956	2051	1956	0.00
19/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	40932	42128	40932	42128	0.00
19/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	1165	1113	1165	1113	0.00
19/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	50693	51786	50693	51786	0.00
19/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	5790	5604	5790	5604	0.00
19/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	56339	57350	56339	57350	0.00
19/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	9573	9331	9573	9331	0.00
19/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	35807	36976	35807	36976	0.00
19/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	1706	1628	1706	1628	0.00
19/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	38352	39535	38352	39535	0.00
19/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1413	1349	1413	1349	0.00
19/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	46176	47390	46176	47390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	782	749	782	749	0.00
19/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	52897	54006	52897	54006	0.00
19/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	5250	5079	5250	5079	0.00
19/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	58360	59385	58360	59385	0.00
19/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	8913	8686	8913	8686	0.00
19/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	55133	56256	55133	56256	0.00
19/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4751	4594	4751	4594	0.00
19/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	60409	61447	60409	61447	0.00
19/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	8290	8076	8290	8076	0.00
19/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	59573	60810	59573	60810	0.00
19/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	289	279	289	279	0.00
19/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	64352	65525	64352	65525	0.00
19/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	3124	3016	3124	3016	0.00
19/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2232	2514	2232	2514	0.00
19/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	30168	29204	30168	29204	0.00
19/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	699	818	699	818	0.00
19/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	44114	42986	44114	42986	0.00
19/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	172	210	172	210	0.00
19/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	59350	58141	59350	58141	0.00
19/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	32	42	32	42	0.00
19/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	75263	74026	75263	74026	0.00
19/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	73029	74274	73029	74274	0.00
19/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	101	99	101	99	0.00
19/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	68849	69935	68849	69935	0.00
19/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	6135	5969	6135	5969	0.00
19/12/2006	R203 On 01-February-07			Bond Future	7.8500	7.8210	106.1336	106.3222	0.00
19/12/2006	R203 On 03-May-07			Bond Future	7.8000	7.7690	104.3796	104.5733	0.00
19/12/2006	R203 On 02-August-07			Bond Future	7.7500	7.7210	106.7114	106.9027	0.00
19/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	7254	8146	7254	8146	0.00
19/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	14312	13319	14312	13319	0.00
19/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	51754	53485	51754	53485	0.00
19/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2898	2692	2898	2692	0.00
19/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	57373	58985	57373	58985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5892	5590	5892	5590	0.00
19/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	16739	18128	16739	18128	0.00
19/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	5734	5238	5734	5238	0.00
19/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	30354	32067	30354	32067	0.00
19/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1699	1527	1699	1527	0.00
19/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	46261	48106	46261	48106	0.00
19/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	358	318	358	318	0.00
19/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	52865	54730	52865	54730	0.00
19/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	174	154	174	154	0.00
19/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	49556	51413	49556	51413	0.00
19/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	251	223	251	223	0.00
19/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	63662	65484	63662	65484	0.00
19/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1484	1370	1484	1370	0.00
19/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	62810	64690	62810	64690	0.00
19/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	52	46	52	46	0.00
19/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	68345	70052	68345	70052	0.00
19/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3740	3534	3740	3534	0.00
19/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	66712	68552	66712	68552	0.00
19/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1242	1144	1242	1144	0.00
19/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	71168	72896	71168	72896	0.00
19/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	3319	3133	3319	3133	0.00
19/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	69783	71637	69783	71637	0.00
19/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	1034	951	1034	951	0.00
19/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	74017	75764	74017	75764	0.00
19/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2938	2770	2938	2770	0.00
19/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	56180	58052	56180	58052	0.00
19/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	118	105	118	105	0.00
19/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	79236	81121	79236	81121	0.00
19/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	5	5	5	5	0.00
19/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2315	2730	2315	2730	0.00
19/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	27860	26390	27860	26390	0.00
19/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	515	646	515	646	0.00
19/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	44982	43227	44982	43227	0.00

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19/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	0	1	0	1	0.00
19/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	103960	102074	103960	102074	0.00
19/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	7	11	7	11	0.00
19/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	83669	81787	83669	81787	0.00
19/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	76	103	76	103	0.00
19/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	63912	62053	63912	62053	0.00
19/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	82190	84086	82190	84086	0.00
19/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	475	434	475	434	0.00
19/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	85621	87427	85621	87427	0.00
19/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1761	1654	1761	1654	0.00
19/12/2006	R204 On 01-February-07			Bond Future	7.8100	7.7820	102.4868	102.6879	0.00
19/12/2006	R204 On 03-May-07			Bond Future	7.7600	7.7340	104.8350	105.0344	0.00
19/12/2006	R204 On 02-August-07			Bond Future	7.7200	7.6910	103.1223	103.3274	0.00
19/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	11993	13093	11993	13093	0.00
19/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	16487	15576	16487	15576	0.00
19/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	62932	64601	62932	64601	0.00
19/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	8293	7968	8293	7968	0.00
19/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	70522	72145	70522	72145	0.00
19/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	13417	12988	13417	12988	0.00
19/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	22897	24400	22897	24400	0.00
19/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	8209	7701	8209	7701	0.00
19/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	36994	38769	36994	38769	0.00
19/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	3605	3369	3605	3369	0.00
19/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	53026	54944	53026	54944	0.00
19/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1403	1310	1403	1310	0.00
19/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	59731	61681	59731	61681	0.00
19/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	942	881	942	881	0.00
19/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	56367	58302	56367	58302	0.00
19/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	1152	1076	1152	1076	0.00
19/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	69909	71888	69909	71888	0.00
19/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	505	474	505	474	0.00
19/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	74304	76067	74304	76067	0.00
19/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	5575	5344	5575	5344	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	81044	82757	81044	82757	0.00
19/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	10021	9684	10021	9684	0.00
19/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	77233	79016	77233	79016	0.00
19/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	5025	4814	5025	4814	0.00
19/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	83750	85485	83750	85485	0.00
19/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	9291	8974	9291	8974	0.00
19/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	80190	81992	80190	81992	0.00
19/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	4520	4328	4520	4328	0.00
19/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	86484	88238	86484	88238	0.00
19/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	8604	8307	8604	8307	0.00
19/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	63113	65074	63113	65074	0.00
19/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	768	718	768	718	0.00
19/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	86921	88922	86921	88922	0.00
19/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	179	169	179	169	0.00
19/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5317	5982	5317	5982	0.00
19/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29487	28141	29487	28141	0.00
19/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1907	2228	1907	2228	0.00
19/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	46263	44572	46263	44572	0.00
19/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	540	660	540	660	0.00
19/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	65604	63712	65604	63712	0.00
19/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	20	27	20	27	0.00
19/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	108133	106129	108133	106129	0.00
19/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	118	152	118	152	0.00
19/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	86429	84452	86429	84452	0.00
19/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	92252	94117	92252	94117	0.00
19/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2904	2774	2904	2774	0.00
19/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	97657	99481	97657	99481	0.00
19/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	6259	6032	6259	6032	0.00
19/12/2006	R206 On 01-February-07			Bond Future	7.9900	7.9600	97.8967	98.0312	0.00
19/12/2006	R206 On 03-May-07			Bond Future	7.9300	7.9010	100.1351	100.2715	0.00
19/12/2006	R206 On 02-August-07			Bond Future	7.8800	7.8470	98.5952	98.7331	0.00
19/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	8233	9037	8233	9037	0.00
19/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	7510	6969	7510	6969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	15552	16361	15552	16361	0.00
19/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	11926	11372	11926	11372	0.00
19/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	14452	15122	14452	15122	0.00
19/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	20624	19916	20624	19916	0.00
19/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	20490	21315	20490	21315	0.00
19/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	14366	13813	14366	13813	0.00
19/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	9701	10311	9701	10311	0.00
19/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	18736	17982	18736	17982	0.00
19/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3245	3702	3245	3702	0.00
19/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	15534	14646	15534	14646	0.00
19/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	16367	17467	16367	17467	0.00
19/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	2845	2600	2845	2600	0.00
19/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	23108	24100	23108	24100	0.00
19/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	7023	6651	7023	6651	0.00
19/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	27785	28754	27785	28754	0.00
19/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	9553	9143	9553	9143	0.00
19/12/2006	R207 On 01-February-07			Bond Future	7.7300	7.7060	96.5353	96.7404	0.00
19/12/2006	R207 On 03-May-07			Bond Future	7.6900	7.6610	98.7375	98.9491	0.00
19/12/2006	R207 On 02-August-07			Bond Future	7.6500	7.6200	97.2956	97.5057	0.00
19/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	12148	13384	12148	13384	0.00
19/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	10732	9917	10732	9917	0.00
19/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	63498	65431	63498	65431	0.00
19/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2663	2480	2663	2480	0.00
19/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	68613	70438	68613	70438	0.00
19/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	5268	4993	5268	4993	0.00
19/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	24623	26322	24623	26322	0.00
19/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	3826	3475	3826	3475	0.00
19/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	40654	42600	40654	42600	0.00
19/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	1001	896	1001	896	0.00
19/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	54640	56660	54640	56660	0.00
19/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	268	239	268	239	0.00
19/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	61739	63774	61739	63774	0.00
19/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	128	113	128	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	58187	60217	58187	60217	0.00
19/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	186	165	186	165	0.00
19/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	68829	70873	68829	70873	0.00
19/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	57	51	57	51	0.00
19/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	76405	78418	76405	78418	0.00
19/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1384	1281	1384	1281	0.00
19/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	80687	82602	80687	82602	0.00
19/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	3301	3115	3301	3115	0.00
19/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	75880	77928	75880	77928	0.00
19/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	24	21	24	21	0.00
19/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	79684	81712	79684	81712	0.00
19/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	1163	1076	1163	1076	0.00
19/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	83770	85704	83770	85704	0.00
19/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2919	2753	2919	2753	0.00
19/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	82975	85016	82975	85016	0.00
19/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	974	899	974	899	0.00
19/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	86873	88824	86873	88824	0.00
19/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2576	2427	2576	2427	0.00
19/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	65287	67328	65287	67328	0.00
19/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	86	76	86	76	0.00
19/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	4575	5256	4575	5256	0.00
19/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	23080	21711	23080	21711	0.00
19/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1239	1504	1239	1504	0.00
19/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	40224	38438	40224	38438	0.00
19/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	230	299	230	299	0.00
19/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	60268	58287	60268	58287	0.00
19/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	28	40	28	40	0.00
19/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	81714	79675	81714	79675	0.00
19/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	93235	95285	93235	95285	0.00
19/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
19/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2	3	2	3	0.00
19/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	103947	101898	103947	101898	0.00
19/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	96199	98277	96199	98277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	460	422	460	422	0.00
19/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	99428	101434	99428	101434	0.00
19/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1526	1432	1526	1432	0.00
19/12/2006	TRT1 On 01-February-07			Index Future	245.9500	246.2590	245.9460	246.2590	500.00
19/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	31202	33628	31202	33628	0.00
19/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	7742	7038	7742	7038	0.00
20/12/2006	CRD1 On 01-February-07			Index Future	107.0700	106.8160	107.0740	106.8160	10.00
20/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	13887	12157	13887	12157	0.00
20/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	3147	3997	3147	3997	0.00
20/12/2006	GOVI On 01-February-07			jGovi	249.5900	248.8940	249.5905	248.8940	66.00
20/12/2006	GOVI On 03-May-07			jGovi	255.1300	254.4215	255.1295	254.4215	118.00
20/12/2006	GOVI On 02-August-07			jGovi	260.7000	259.9785	260.7040	259.9785	0.00
20/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	195905	188940	195905	188940	0.00
20/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
20/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	201299	194221	201299	194221	0.00
20/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	4	6	4	6	0.00
20/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	202138	194919	202138	194919	0.00
20/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	98	134	98	134	0.00
20/12/2006	ILBI On 01-February-07			Index Future	269.9900	270.1300	269.9930	270.1300	0.00
20/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	53157	54459	53157	54459	0.00
20/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	3227	3159	3227	3159	0.00
20/12/2006	J153 On 31-August-10			jSwap	8.7800	8.8490	0.0433	0.0457	0.00
20/12/2006	J157 On 15-September-15			jSwap	8.4700	8.5150	0.0491	0.0463	0.00
20/12/2006	J186 On 21-December-26			jSwap	7.8900	7.9130	0.0400	0.0423	0.00
20/12/2006	J194 On 28-February-08			jSwap	9.0400	9.0710	0.0217	0.0221	0.00
20/12/2006	J201 On 22-December-14			jSwap	8.4700	8.5110	0.0597	0.0623	0.00
20/12/2006	J203 On 15-September-17			jSwap	8.3500	8.4060	0.0614	0.0650	0.00
20/12/2006	J204 On 21-December-18			jSwap	8.2700	8.3220	0.0612	0.0650	0.00
20/12/2006	J207 On 15-January-20			jSwap	8.2300	8.2770	0.0189	0.0228	0.00
20/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
20/12/2006	JFRA On 01-February-07			jFra	9.1800	9.2030	0.0224	0.0224	0.00
20/12/2006	JFRA On 07-February-08			jFra	8.9100	8.9660	0.0217	0.0219	0.00
20/12/2006	JFRA On 03-May-07			jFra	9.2200	9.2610	0.0225	0.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	JFRA On 02-August-07			jFra	9.1600	9.2050	0.0223	0.0224	0.00
20/12/2006	JFRA On 01-November-07			jFra	9.0700	9.1280	0.0238	0.0239	0.00
20/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4102	4151	4102	4151	0.00
20/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	22962	23062	22962	23062	0.00
20/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19536	19492	19536	19492	0.00
20/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4223	4315	4223	4315	0.00
20/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	26	24	26	24	0.00
20/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4142	4255	4142	4255	0.00
20/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	108	100	108	100	0.00
20/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4352	4476	4352	4476	0.00
20/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	226	210	226	210	0.00
20/12/2006	JN02 On 01-February-07			jNote	8.9400	8.9890	0.1628	0.1637	0.00
20/12/2006	JN02 On 03-May-07			jNote	8.8500	8.9140	0.1614	0.1624	0.00
20/12/2006	JN02 On 02-August-07			jNote	8.7500	8.8260	0.1597	0.1610	0.00
20/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	6299	6826	6299	6826	0.00
20/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7431	7028	7431	7028	0.00
20/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	8829	9350	8829	9350	0.00
20/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16125	15475	16125	15475	0.00
20/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11587	12189	11587	12189	0.00
20/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20716	19925	20716	19925	0.00
20/12/2006	JN05 On 01-February-07			jNote	8.5900	8.6720	0.3451	0.3478	0.00
20/12/2006	JN05 On 03-May-07			jNote	8.5300	8.6180	0.3434	0.3462	0.00
20/12/2006	JN05 On 02-August-07			jNote	8.4700	8.5580	0.3416	0.3443	0.00
20/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	478	766	478	766	0.00
20/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	27040	23951	27040	23951	0.00
20/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2871	3544	2871	3544	0.00
20/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	31729	28932	31729	28932	0.00
20/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4904	5717	4904	5717	0.00
20/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	36274	33563	36274	33563	0.00
20/12/2006	JN10 On 01-February-07			jNote	8.2800	8.3380	0.5552	0.5573	0.00
20/12/2006	JN10 On 03-May-07			jNote	8.2400	8.2920	0.5533	0.5555	0.00
20/12/2006	JN10 On 02-August-07			jNote	8.1900	8.2420	0.5513	0.5535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	17	36	17	36	0.00
20/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	48009	44285	48009	44285	0.00
20/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	638	864	638	864	0.00
20/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	51966	48292	51966	48292	0.00
20/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1615	1990	1615	1990	0.00
20/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	56441	52894	56441	52894	0.00
20/12/2006	JROD On 31-January-07			jRod	8.5500	8.5580	0.0016	0.0016	0.00
20/12/2006	JROD On 28-February-07			jRod	8.9500	8.9540	0.0025	0.0025	0.00
20/12/2006	JROD On 30-March-07			jRod	8.7000	8.7000	0.0036	0.0037	0.00
20/12/2006	JROD On 30-April-07			jRod	8.9600	8.9600	0.0049	0.0049	0.00
20/12/2006	JROD On 31-May-07			jRod	9.1600	9.1630	0.0058	0.0058	0.00
20/12/2006	JROD On 29-December-06			jRod	8.1500	8.1530	0.0006	0.0006	0.00
20/12/2006	OTH1 On 01-February-07			Index Future	245.9400	245.3650	245.9380	245.3650	15.00
20/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	31120	27332	31120	27332	0.00
20/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	7540	9482	7540	9482	0.00
20/12/2006	R153 On 01-February-07			Bond Future	8.2300	8.3100	120.1638	119.8998	62.00
20/12/2006	R153 On 03-May-07			Bond Future	8.1700	8.2500	116.1809	115.9333	1.00
20/12/2006	R153 On 02-August-07			Bond Future	8.0000	8.0790	119.0066	118.7667	0.00
20/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	6784	5574	6784	5574	0.00
20/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	6123	7553	6123	7553	0.00
20/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	17388	15882	17388	15882	0.00
20/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	7222	8191	7222	8191	0.00
20/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	23682	22176	23682	22176	0.00
20/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	9210	10104	9210	10104	0.00
20/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3195	2495	3195	2495	0.00
20/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	10830	12770	10830	12770	0.00
20/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	23687	21897	23687	21897	0.00
20/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	4379	5065	4379	5065	0.00
20/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10833	9209	10833	9209	0.00
20/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	3590	4607	3590	4607	0.00
20/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18436	16315	18436	16315	0.00
20/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1411	1931	1411	1931	0.00
20/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13192	11382	13192	11382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	2677	3507	2677	3507	0.00
20/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11989	10270	11989	10270	0.00
20/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3108	4030	3108	4030	0.00
20/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	21482	19782	21482	19782	0.00
20/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	5211	5987	5211	5987	0.00
20/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	27471	25835	27471	25835	0.00
20/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	7322	8086	7322	8086	0.00
20/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25686	23307	25686	23307	0.00
20/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	590	852	590	852	0.00
20/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	22572	20827	22572	20827	0.00
20/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4782	5511	4782	5511	0.00
20/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	28462	26794	28462	26794	0.00
20/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6899	7631	6899	7631	0.00
20/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	29469	27770	29469	27770	0.00
20/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6495	7196	6495	7196	0.00
20/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1181	869	1181	869	0.00
20/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	17187	19515	17187	19515	0.00
20/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	370	259	370	259	0.00
20/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	24825	27354	24825	27354	0.00
20/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	92	61	92	61	0.00
20/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	33074	35684	33074	35684	0.00
20/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	18	11	18	11	0.00
20/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	41606	44240	41606	44240	0.00
20/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	59042	61682	59042	61682	0.00
20/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	3	2	3	2	0.00
20/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	50277	52917	50277	52917	0.00
20/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	33328	30809	33328	30809	0.00
20/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	234	356	234	356	0.00
20/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	28374	26421	28374	26421	0.00
20/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	3024	3547	3024	3547	0.00
20/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	33651	31836	33651	31836	0.00
20/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	5055	5639	5055	5639	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R157 On 01-February-07			Bond Future	7.9200	7.9800	139.6844	139.2353	0.00
20/12/2006	R157 On 03-May-07			Bond Future	7.8800	7.9400	135.8774	135.4381	504.00
20/12/2006	R157 On 02-August-07			Bond Future	7.7900	7.8420	139.1738	138.7714	0.00
20/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	17392	15099	17392	15099	0.00
20/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	11408	13607	11408	13607	0.00
20/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	54079	50865	54079	50865	0.00
20/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	9590	10770	9590	10770	0.00
20/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	65154	62315	65154	62315	0.00
20/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	15036	16221	15036	16221	0.00
20/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	13339	11421	13339	11421	250.00
20/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	14841	17414	14841	17414	0.00
20/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	82348	78494	82348	78494	0.00
20/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	3412	3951	3412	3951	0.00
20/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	29849	26694	29849	26694	0.00
20/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	5393	6729	5393	6729	0.00
20/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	38640	35074	38640	35074	150.00
20/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	3265	4190	3265	4190	0.00
20/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	44873	41086	44873	41086	0.00
20/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	2286	2991	2286	2991	0.00
20/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	48075	44195	48075	44195	0.00
20/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	1902	2513	1902	2513	0.00
20/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	54607	50568	54607	50568	0.00
20/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	1302	1755	1302	1755	0.00
20/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	64917	61409	64917	61409	0.00
20/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	6499	7385	6499	7385	0.00
20/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	75143	72091	75143	72091	0.00
20/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	11437	12408	11437	12408	0.00
20/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	115202	110729	115202	110729	0.00
20/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	31	50	31	50	150.00
20/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	51323	47358	51323	47358	0.00
20/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	1577	2104	1577	2104	0.00
20/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	61263	57100	61263	57100	0.00
20/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	879	1207	879	1207	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	67736	64162	67736	64162	0.00
20/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	5867	6687	5867	6687	0.00
20/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	77727	74625	77727	74625	0.00
20/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	10653	11575	10653	11575	0.00
20/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	70593	66957	70593	66957	0.00
20/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	5286	6044	5286	6044	0.00
20/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	72737	69121	72737	69121	0.00
20/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	2308	2715	2308	2715	0.00
20/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	78178	73829	78178	73829	0.00
20/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	324	466	324	466	0.00
20/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8407	7036	8407	7036	0.00
20/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	21243	24363	21243	24363	0.00
20/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3437	2780	3437	2780	0.00
20/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	35449	39283	35449	39283	0.00
20/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1131	885	1131	885	0.00
20/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	52683	56927	52683	56927	0.00
20/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	293	222	293	222	0.00
20/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	71755	76175	71755	76175	0.00
20/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	95118	90684	95118	90684	0.00
20/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	114	171	114	171	0.00
20/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	111880	107410	111880	107410	0.00
20/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	39	61	39	61	0.00
20/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	128384	123900	128384	123900	0.00
20/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	13	21	13	21	0.00
20/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	91085	87758	91085	87758	0.00
20/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	7353	8049	7353	8049	0.00
20/12/2006	R186 On 01-February-07			Bond Future	7.4900	7.5440	132.2020	131.5247	2.00
20/12/2006	R186 On 03-May-07			Bond Future	7.4500	7.5000	135.2191	134.5298	0.00
20/12/2006	R186 On 02-August-07			Bond Future	7.4100	7.4600	132.9072	132.2191	0.00
20/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	21568	18478	21568	18478	0.00
20/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	20310	23993	20310	23993	0.00
20/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	105604	100028	105604	100028	0.00
20/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	9927	11244	9927	11244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	116938	111631	116938	111631	0.00
20/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	16912	18487	16912	18487	0.00
20/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	41091	36487	41091	36487	0.00
20/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	8961	11130	8961	11130	0.00
20/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	65308	59597	65308	59597	0.00
20/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	3396	4458	3396	4458	0.00
20/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	86406	80166	86406	80166	0.00
20/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	1424	1957	1424	1957	0.00
20/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	97186	90782	97186	90782	0.00
20/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	914	1283	914	1283	0.00
20/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	124190	118235	124190	118235	0.00
20/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	6386	7325	6386	7325	0.00
20/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	118760	112162	118760	112162	0.00
20/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	381	555	381	555	0.00
20/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	134240	128592	134240	128592	0.00
20/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	12227	13460	12227	13460	0.00
20/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	133697	127586	133697	127586	0.00
20/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	5061	5843	5061	5843	0.00
20/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	138657	132932	138657	132932	0.00
20/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	11242	12399	11242	12399	0.00
20/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	143104	137305	143104	137305	0.00
20/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	10325	11407	10325	11407	0.00
20/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	145259	138544	145259	138544	0.00
20/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	109	168	109	168	0.00
20/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	152956	146591	152956	146591	0.00
20/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	3104	3631	3104	3631	0.00
20/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	161129	155069	161129	155069	0.00
20/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	7260	8082	7260	8082	0.00
20/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	91779	85448	91779	85448	0.00
20/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	1132	1574	1132	1574	0.00
20/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9266	7651	9266	7651	0.00
20/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	40018	45177	40018	45177	0.00
20/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3080	2449	3080	2449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	67032	73174	67032	73174	0.00
20/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	762	584	762	584	0.00
20/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	99154	105749	99154	105749	0.00
20/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	135	100	135	100	0.00
20/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	134261	140999	134261	140999	0.00
20/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	171029	164275	171029	164275	0.00
20/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	31	50	31	50	0.00
20/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	128930	122894	128930	122894	0.00
20/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	5691	6548	5691	6548	0.00
20/12/2006	R194 On 01-February-07			Bond Future	8.7900	8.8650	105.5842	105.5061	0.00
20/12/2006	R194 On 03-May-07			Bond Future	8.6300	8.7220	102.9074	102.8319	0.00
20/12/2006	R194 On 02-August-07			Bond Future	8.4200	8.5410	105.1897	105.1247	0.00
20/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2133	1808	2133	1808	0.00
20/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2504	2961	2504	2961	0.00
20/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4483	4101	4483	4101	0.00
20/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3511	3884	3511	3884	0.00
20/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6211	5867	6211	5867	0.00
20/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4420	4727	4420	4727	0.00
20/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1890	1591	1890	1591	0.00
20/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2762	3245	2762	3245	0.00
20/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1091	892	1091	892	0.00
20/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3974	4557	3974	4557	0.00
20/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1664	1392	1664	1392	0.00
20/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	3039	3548	3039	3548	0.00
20/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5599	5159	5599	5159	0.00
20/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2687	3002	2687	3002	0.00
20/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6828	6463	6828	6463	0.00
20/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3950	4235	3950	4235	0.00
20/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5364	4936	5364	4936	0.00
20/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2840	3166	2840	3166	0.00
20/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5839	5388	5839	5388	0.00
20/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2540	2843	2540	2843	0.00
20/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7150	6775	7150	6775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3728	4003	3728	4003	0.00
20/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	6988	6618	6988	6618	0.00
20/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3838	4118	3838	4118	0.00
20/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6854	6359	6854	6359	0.00
20/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	2009	2268	2009	2268	0.00
20/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	461	362	461	362	0.00
20/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5866	6548	5866	6548	0.00
20/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	153	114	153	114	0.00
20/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8088	8831	8088	8831	0.00
20/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	37	26	37	26	0.00
20/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10513	11283	10513	11283	0.00
20/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9	6	9	6	0.00
20/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13034	13812	13034	13812	0.00
20/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2	1	2	1	0.00
20/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15586	16367	15586	16367	0.00
20/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18153	18934	18153	18934	0.00
20/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20731	21513	20731	21513	0.00
20/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28524	29306	28524	29306	0.00
20/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25917	26698	25917	26698	0.00
20/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23319	24100	23319	24100	0.00
20/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7818	7422	7818	7422	0.00
20/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3311	3565	3311	3565	0.00
20/12/2006	R201 On 01-February-07			Bond Future	7.9100	7.9630	105.9962	105.6513	0.00
20/12/2006	R201 On 03-May-07			Bond Future	7.8500	7.9060	108.4202	108.0648	0.00
20/12/2006	R201 On 02-August-07			Bond Future	7.7900	7.8540	106.3983	106.0505	0.00
20/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14051	12241	14051	12241	0.00
20/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	8410	10048	8410	10048	0.00
20/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	44864	42236	44864	42236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	7483	8409	7483	8409	0.00
20/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	51015	48551	51015	48551	0.00
20/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	11584	12598	11584	12598	0.00
20/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6787	5703	6787	5703	0.00
20/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	16075	18439	16075	18439	0.00
20/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	24167	21689	24167	21689	0.00
20/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	3866	4836	3866	4836	0.00
20/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	36260	33303	36260	33303	0.00
20/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	1559	2051	1559	2051	0.00
20/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	44075	40932	44075	40932	0.00
20/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	859	1165	859	1165	0.00
20/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	53550	50693	53550	50693	0.00
20/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	5093	5790	5093	5790	0.00
20/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	58991	56339	58991	56339	0.00
20/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	8747	9573	8747	9573	0.00
20/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	38833	35807	38833	35807	0.00
20/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	1284	1706	1284	1706	0.00
20/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	41440	38352	41440	38352	0.00
20/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	1052	1413	1052	1413	0.00
20/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	49407	46176	49407	46176	0.00
20/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	565	782	565	782	0.00
20/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	55806	52897	55806	52897	0.00
20/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	4604	5250	4604	5250	0.00
20/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	61056	58360	61056	58360	0.00
20/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	8131	8913	8131	8913	0.00
20/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	58090	55133	58090	55133	0.00
20/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	4153	4751	4153	4751	0.00
20/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	63146	60409	63146	60409	0.00
20/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	7550	8290	7550	8290	0.00
20/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	62932	59573	62932	59573	0.00
20/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	199	289	199	289	0.00
20/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	67480	64352	67480	64352	0.00
20/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	2697	3124	2697	3124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2748	2232	2748	2232	0.00
20/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	27236	30168	27236	30168	0.00
20/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	890	699	890	699	0.00
20/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	40857	44114	40857	44114	0.00
20/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	226	172	226	172	0.00
20/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	55955	59350	55955	59350	0.00
20/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	44	32	44	32	0.00
20/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	71826	75263	71826	75263	0.00
20/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	76443	73029	76443	73029	0.00
20/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	67	101	67	101	0.00
20/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	71741	68849	71741	68849	0.00
20/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	5550	6135	5550	6135	0.00
20/12/2006	R203 On 01-February-07			Bond Future	7.8000	7.8470	106.4894	106.1336	0.00
20/12/2006	R203 On 03-May-07			Bond Future	7.7500	7.7960	104.7386	104.3796	0.00
20/12/2006	R203 On 02-August-07			Bond Future	7.7000	7.7480	107.0590	106.7114	0.00
20/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	8647	7254	8647	7254	0.00
20/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	12147	14312	12147	14312	0.00
20/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	54884	51754	54884	51754	0.00
20/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	2438	2898	2438	2898	0.00
20/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	60220	57373	60220	57373	0.00
20/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	5263	5892	5263	5892	0.00
20/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	19105	16739	19105	16739	0.00
20/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	4543	5734	4543	5734	0.00
20/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	33447	30354	33447	30354	0.00
20/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	1235	1699	1235	1699	0.00
20/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	49695	46261	49695	46261	0.00
20/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	235	358	235	358	0.00
20/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	56358	52865	56358	52865	0.00
20/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	109	174	109	174	0.00
20/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	53023	49556	53023	49556	0.00
20/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	161	251	161	251	0.00
20/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	66988	63662	66988	63662	0.00
20/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	1221	1484	1221	1484	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	66346	62810	66346	62810	0.00
20/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	31	52	31	52	0.00
20/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	71383	68345	71383	68345	0.00
20/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	3303	3740	3303	3740	0.00
20/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	70076	66712	70076	66712	0.00
20/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	1015	1242	1015	1242	0.00
20/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	74247	71168	74247	71168	0.00
20/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	2922	3319	2922	3319	0.00
20/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	73179	69783	73179	69783	0.00
20/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	840	1034	840	1034	0.00
20/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	77135	74017	77135	74017	0.00
20/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2579	2938	2579	2938	0.00
20/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	59692	56180	59692	56180	0.00
20/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	72	118	72	118	0.00
20/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	82791	79236	82791	79236	0.00
20/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	3	5	3	5	0.00
20/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	2895	2315	2895	2315	0.00
20/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24882	27860	24882	27860	0.00
20/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	675	515	675	515	0.00
20/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	41585	44982	41585	44982	0.00
20/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	0	1	0	0.00
20/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	100402	103960	100402	103960	0.00
20/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	10	7	10	7	0.00
20/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	80115	83669	80115	83669	0.00
20/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	105	76	105	76	0.00
20/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	60383	63912	60383	63912	0.00
20/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	85682	82190	85682	82190	0.00
20/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	376	475	376	475	0.00
20/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	88863	85621	88863	85621	0.00
20/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1527	1761	1527	1761	0.00
20/12/2006	R204 On 01-February-07			Bond Future	7.7500	7.8080	102.9051	102.4868	0.00
20/12/2006	R204 On 03-May-07			Bond Future	7.7100	7.7600	105.2574	104.8350	0.00
20/12/2006	R204 On 02-August-07			Bond Future	7.6600	7.7180	103.5407	103.1223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	13839	11993	13839	11993	0.00
20/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	14150	16487	14150	16487	0.00
20/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	66263	62932	66263	62932	0.00
20/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	7400	8293	7400	8293	0.00
20/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	73662	70522	73662	70522	0.00
20/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	12373	13417	12373	13417	0.00
20/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	25620	22897	25620	22897	0.00
20/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	6749	8209	6749	8209	0.00
20/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	40400	36994	40400	36994	0.00
20/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	2828	3605	2828	3605	0.00
20/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	56852	53026	56852	53026	0.00
20/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	1046	1403	1046	1403	0.00
20/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	63661	59731	63661	59731	0.00
20/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	689	942	689	942	0.00
20/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	60249	56367	60249	56367	0.00
20/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	850	1152	850	1152	0.00
20/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	73945	69909	73945	69909	0.00
20/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	359	505	359	505	0.00
20/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	77873	74304	77873	74304	0.00
20/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	4920	5575	4920	5575	0.00
20/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	84391	81044	84391	81044	0.00
20/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	9184	10021	9184	10021	0.00
20/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	80854	77233	80854	77233	0.00
20/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	4421	5025	4421	5025	0.00
20/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	87145	83750	87145	83750	0.00
20/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	8502	9291	8502	9291	0.00
20/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	83860	80190	83860	80190	0.00
20/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	3966	4520	3966	4520	0.00
20/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	89925	86484	89925	86484	0.00
20/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	7861	8604	7861	8604	0.00
20/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	67084	63113	67084	63113	0.00
20/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	556	768	556	768	0.00
20/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	91046	86921	91046	86921	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	121	179	121	179	0.00
20/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6326	5317	6326	5317	0.00
20/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	26313	29487	26313	29487	0.00
20/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2341	1907	2341	1907	0.00
20/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	42513	46263	42513	46263	0.00
20/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	682	540	682	540	0.00
20/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	61563	65604	61563	65604	0.00
20/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	26	20	26	20	0.00
20/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	103957	108133	103957	108133	0.00
20/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	153	118	153	118	0.00
20/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	82282	86429	82282	86429	0.00
20/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	96090	92252	96090	92252	0.00
20/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2517	2904	2517	2904	0.00
20/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	101262	97657	101262	97657	0.00
20/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	5681	6259	5681	6259	0.00
20/12/2006	R206 On 01-February-07			Bond Future	7.9300	7.9860	98.1711	97.8967	0.00
20/12/2006	R206 On 03-May-07			Bond Future	7.8700	7.9280	100.4132	100.1351	0.00
20/12/2006	R206 On 02-August-07			Bond Future	7.8200	7.8750	98.8711	98.5952	0.00
20/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	9642	8233	9642	8233	0.00
20/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	6176	7510	6176	7510	0.00
20/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	17072	15552	17072	15552	0.00
20/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	10666	11926	10666	11926	0.00
20/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	15696	14452	15696	14452	0.00
20/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	19109	20624	19109	20624	0.00
20/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	22046	20490	22046	20490	0.00
20/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	13163	14366	13163	14366	0.00
20/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	10816	9701	10816	9701	0.00
20/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	17070	18736	17070	18736	0.00
20/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	3973	3245	3973	3245	0.00
20/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	13519	15534	13519	15534	0.00
20/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	18441	16367	18441	16367	0.00
20/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	2176	2845	2176	2845	0.00
20/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	25017	23108	25017	23108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	6151	7023	6151	7023	0.00
20/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	29637	27785	29637	27785	0.00
20/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	8646	9553	8646	9553	0.00
20/12/2006	R207 On 01-February-07			Bond Future	7.6800	7.7320	96.9143	96.5353	0.00
20/12/2006	R207 On 03-May-07			Bond Future	7.6400	7.6880	99.1298	98.7375	0.00
20/12/2006	R207 On 02-August-07			Bond Future	7.6000	7.6470	97.6773	97.2956	0.00
20/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	14111	12148	14111	12148	0.00
20/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	8905	10732	8905	10732	0.00
20/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	67001	63498	67001	63498	0.00
20/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	2242	2663	2242	2663	0.00
20/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	71848	68613	71848	68613	0.00
20/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	4687	5268	4687	5268	0.00
20/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	27536	24623	27536	24623	0.00
20/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	2950	3826	2950	3826	0.00
20/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	44149	40654	44149	40654	0.00
20/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	706	1001	706	1001	0.00
20/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	58335	54640	58335	54640	0.00
20/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	174	268	174	268	0.00
20/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	65480	61739	65480	61739	0.00
20/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	79	128	79	128	0.00
20/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	61909	58187	61909	58187	0.00
20/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	118	186	118	186	0.00
20/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	72596	68829	72596	68829	0.00
20/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	34	57	34	57	0.00
20/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	80085	76405	80085	76405	0.00
20/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	1141	1384	1141	1384	0.00
20/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	84106	80687	84106	80687	0.00
20/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	2903	3301	2903	3301	0.00
20/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	79660	75880	79660	75880	0.00
20/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14	24	14	24	0.00
20/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	83398	79684	83398	79684	0.00
20/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	954	1163	954	1163	0.00
20/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	87227	83770	87227	83770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2560	2919	2560	2919	0.00
20/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	86719	82975	86719	82975	0.00
20/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	794	974	794	974	0.00
20/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	90366	86873	90366	86873	0.00
20/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	2253	2576	2253	2576	0.00
20/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	69043	65287	69043	65287	0.00
20/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	52	86	52	86	0.00
20/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	5552	4575	5552	4575	0.00
20/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	20267	23080	20267	23080	0.00
20/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1574	1239	1574	1239	0.00
20/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	36769	40224	36769	40224	0.00
20/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	305	230	305	230	0.00
20/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	56554	60268	56554	60268	0.00
20/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	39	28	39	28	0.00
20/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	77934	81714	77934	81714	0.00
20/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	97024	93235	97024	93235	0.00
20/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1	2	1	2	0.00
20/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	3	2	3	2	0.00
20/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	100158	103947	100158	103947	0.00
20/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	100029	96199	100029	96199	0.00
20/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	366	460	366	460	0.00
20/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	103037	99428	103037	99428	0.00
20/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1319	1526	1319	1526	0.00
20/12/2006	TRT1 On 01-February-07			Index Future	246.6300	245.9460	246.6310	245.9460	500.00
20/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	36114	31202	36114	31202	0.00
20/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	5804	7742	5804	7742	0.00
21/12/2006	CRD1 On 01-February-07			Index Future	107.2500	107.0740	107.2510	107.0740	10.00
21/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15130	13887	15130	13887	0.00
21/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	2620	3147	2620	3147	0.00
21/12/2006	GOVI On 01-February-07			jGovi	250.1100	249.5905	250.1080	249.5905	66.00
21/12/2006	GOVI On 03-May-07			jGovi	255.6600	255.1295	255.6570	255.1295	118.00
21/12/2006	GOVI On 02-August-07			jGovi	261.2400	260.7040	261.2440	260.7040	0.00
21/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	201080	195905	201080	195905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
21/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	206572	201299	206572	201299	0.00
21/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	2	4	2	4	0.00
21/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	207517	202138	207517	202138	0.00
21/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	77	98	77	98	0.00
21/12/2006	ILBI On 01-February-07			Index Future	269.9900	269.9930	269.9930	269.9930	0.00
21/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	53040	53157	53040	53157	0.00
21/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	3110	3227	3110	3227	0.00
21/12/2006	J153 On 31-August-10			jSwap	8.7300	8.7780	0.0417	0.0433	0.00
21/12/2006	J157 On 15-September-15			jSwap	8.4100	8.4710	0.0530	0.0491	0.00
21/12/2006	J186 On 21-December-26			jSwap	7.8400	7.8890	0.0333	0.0400	0.00
21/12/2006	J194 On 28-February-08			jSwap	9.0200	9.0410	0.0214	0.0217	0.00
21/12/2006	J201 On 22-December-14			jSwap	8.4500	8.4670	0.0540	0.0597	0.00
21/12/2006	J203 On 15-September-17			jSwap	8.3100	8.3530	0.0588	0.0614	0.00
21/12/2006	J204 On 21-December-18			jSwap	8.2600	8.2710	0.0569	0.0612	0.00
21/12/2006	J207 On 15-January-20			jSwap	8.2000	8.2290	0.0169	0.0189	0.00
21/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
21/12/2006	JFRA On 01-February-07			jFra	9.1500	9.1830	0.0223	0.0224	0.00
21/12/2006	JFRA On 07-February-08			jFra	8.8600	8.9060	0.0216	0.0217	0.00
21/12/2006	JFRA On 03-May-07			jFra	9.2000	9.2220	0.0224	0.0225	0.00
21/12/2006	JFRA On 02-August-07			jFra	9.1300	9.1550	0.0223	0.0223	0.00
21/12/2006	JFRA On 01-November-07			jFra	9.0400	9.0740	0.0237	0.0238	0.00
21/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4029	4102	4029	4102	0.00
21/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
21/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	22874	22962	22874	22962	0.00
21/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19569	19536	19569	19536	0.00
21/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4159	4223	4159	4223	0.00
21/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	28	26	28	26	0.00
21/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4090	4142	4090	4142	0.00
21/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	112	108	112	108	0.00
21/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4280	4352	4280	4352	0.00
21/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	235	226	235	226	0.00
21/12/2006	JN02 On 01-February-07			jNote	8.9000	8.9380	0.1622	0.1628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	JN02 On 03-May-07			jNote	8.8000	8.8500	0.1606	0.1614	0.00
21/12/2006	JN02 On 02-August-07			jNote	8.7000	8.7500	0.1588	0.1597	0.00
21/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	5883	6299	5883	6299	0.00
21/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7744	7431	7744	7431	0.00
21/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	8454	8829	8454	8829	0.00
21/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16591	16125	16591	16125	0.00
21/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11168	11587	11168	11587	0.00
21/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21269	20716	21269	20716	0.00
21/12/2006	JN05 On 01-February-07			jNote	8.5400	8.5890	0.3434	0.3451	0.00
21/12/2006	JN05 On 03-May-07			jNote	8.4800	8.5330	0.3416	0.3434	0.00
21/12/2006	JN05 On 02-August-07			jNote	8.4100	8.4720	0.3397	0.3416	0.00
21/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	337	478	337	478	0.00
21/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29102	27040	29102	27040	0.00
21/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2475	2871	2475	2871	0.00
21/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33625	31729	33625	31729	0.00
21/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4399	4904	4399	4904	0.00
21/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38152	36274	38152	36274	0.00
21/12/2006	JN10 On 01-February-07			jNote	8.2400	8.2840	0.5533	0.5552	0.00
21/12/2006	JN10 On 03-May-07			jNote	8.1900	8.2360	0.5516	0.5533	0.00
21/12/2006	JN10 On 02-August-07			jNote	8.1400	8.1860	0.5498	0.5513	0.00
21/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	8	17	8	17	0.00
21/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	51410	48009	51410	48009	0.00
21/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	489	638	489	638	0.00
21/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	55043	51966	55043	51966	0.00
21/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1363	1615	1363	1615	0.00
21/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	59230	56441	59230	56441	0.00
21/12/2006	JROD On 31-January-07			jRod	8.5500	8.5520	0.0016	0.0016	0.00
21/12/2006	JROD On 28-February-07			jRod	8.9400	8.9450	0.0025	0.0025	0.00
21/12/2006	JROD On 30-March-07			jRod	8.6900	8.6960	0.0036	0.0036	0.00
21/12/2006	JROD On 30-April-07			jRod	8.9500	8.9560	0.0048	0.0049	0.00
21/12/2006	JROD On 31-May-07			jRod	9.1600	9.1600	0.0058	0.0058	0.00
21/12/2006	JROD On 29-December-06			jRod	8.1500	8.1520	0.0006	0.0006	0.00
21/12/2006	OTH1 On 01-February-07			Index Future	246.3400	245.9380	246.3420	245.9380	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	33918	31120	33918	31120	0.00
21/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	6298	7540	6298	7540	0.00
21/12/2006	R153 On 01-February-07			Bond Future	8.1800	8.2300	120.3292	120.1638	62.00
21/12/2006	R153 On 03-May-07			Bond Future	8.1200	8.1700	116.3359	116.1809	1.00
21/12/2006	R153 On 02-August-07			Bond Future	7.9400	7.9960	119.1718	119.0066	0.00
21/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7601	6784	7601	6784	0.00
21/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	5286	6123	5286	6123	0.00
21/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18357	17388	18357	17388	0.00
21/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	6641	7222	6641	7222	0.00
21/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24741	23682	24741	23682	0.00
21/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	8618	9210	8618	9210	0.00
21/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3681	3195	3681	3195	0.00
21/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	9662	10830	9662	10830	0.00
21/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	24831	23687	24831	23687	0.00
21/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	3973	4379	3973	4379	0.00
21/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11907	10833	11907	10833	0.00
21/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	3011	3590	3011	3590	0.00
21/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	19807	18436	19807	18436	0.00
21/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1128	1411	1128	1411	0.00
21/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14380	13192	14380	13192	0.00
21/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	2210	2677	2210	2677	0.00
21/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13121	11989	13121	11989	0.00
21/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2586	3108	2586	3108	0.00
21/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22572	21482	22572	21482	0.00
21/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	4750	5211	4750	5211	0.00
21/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28620	27471	28620	27471	0.00
21/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	6819	7322	6819	7322	0.00
21/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27203	25686	27203	25686	0.00
21/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	453	590	453	590	0.00
21/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	23690	22572	23690	22572	0.00
21/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4349	4782	4349	4782	0.00
21/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29631	28462	29631	28462	0.00
21/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6417	6899	6417	6899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30659	29469	30659	29469	0.00
21/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	6034	6495	6034	6495	0.00
21/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1405	1181	1405	1181	0.00
21/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15757	17187	15757	17187	0.00
21/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	451	370	451	370	0.00
21/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	23252	24825	23252	24825	0.00
21/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	114	92	114	92	0.00
21/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31442	33074	31442	33074	0.00
21/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	22	18	22	18	0.00
21/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39957	41606	39957	41606	0.00
21/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57387	59042	57387	59042	0.00
21/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	3	3	3	3	0.00
21/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48624	50277	48624	50277	0.00
21/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34920	33328	34920	33328	0.00
21/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	173	234	173	234	0.00
21/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29618	28374	29618	28374	0.00
21/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	2718	3024	2718	3024	0.00
21/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34920	33651	34920	33651	0.00
21/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	4672	5055	4672	5055	0.00
21/12/2006	R157 On 01-February-07			Bond Future	7.8700	7.9200	140.0602	139.6844	0.00
21/12/2006	R157 On 03-May-07			Bond Future	7.8300	7.8800	136.2451	135.8774	504.00
21/12/2006	R157 On 02-August-07			Bond Future	7.7300	7.7860	139.5560	139.1738	0.00
21/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15088	13339	15088	13339	250.00
21/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	12832	14841	12832	14841	0.00
21/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	56831	54079	56831	54079	0.00
21/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	8666	9590	8666	9590	0.00
21/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	67908	65154	67908	65154	0.00
21/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	13967	15036	13967	15036	0.00
21/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19458	17392	19458	17392	0.00
21/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	9715	11408	9715	11408	0.00
21/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	85613	82348	85613	82348	0.00
21/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	3001	3412	3001	3412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32619	29849	32619	29849	0.00
21/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	4405	5393	4405	5393	0.00
21/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	41731	38640	41731	38640	150.00
21/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	2597	3265	2597	3265	0.00
21/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	48131	44873	48131	44873	0.00
21/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	1786	2286	1786	2286	0.00
21/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	51404	48075	51404	48075	0.00
21/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	1473	1902	1473	1902	0.00
21/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	58053	54607	58053	54607	0.00
21/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	990	1302	990	1302	0.00
21/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	67906	64917	67906	64917	0.00
21/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	5812	6499	5812	6499	0.00
21/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	78094	75143	78094	75143	0.00
21/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	10565	11437	10565	11437	0.00
21/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	118950	115202	118950	115202	0.00
21/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	21	31	21	31	150.00
21/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	54714	51323	54714	51323	0.00
21/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	1210	1577	1210	1577	0.00
21/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	64798	61263	64798	61263	0.00
21/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	656	879	656	879	0.00
21/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	70777	67736	70777	67736	0.00
21/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	5232	5867	5232	5867	0.00
21/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	80724	77727	80724	77727	0.00
21/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	9827	10653	9827	10653	0.00
21/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	73684	70593	73684	70593	0.00
21/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	4701	5286	4701	5286	0.00
21/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	76220	72737	76220	72737	0.00
21/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	1968	2308	1968	2308	0.00
21/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	81844	78178	81844	78178	0.00
21/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	232	324	232	324	0.00
21/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9683	8407	9683	8407	0.00
21/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	18761	21243	18761	21243	0.00
21/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4066	3437	4066	3437	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	32320	35449	32320	35449	0.00
21/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1373	1131	1373	1131	0.00
21/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	49166	52683	49166	52683	0.00
21/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	364	293	364	293	0.00
21/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	68068	71755	68068	71755	0.00
21/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	98841	95118	98841	95118	0.00
21/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	78	114	78	114	0.00
21/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	115625	111880	115625	111880	0.00
21/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	26	39	26	39	0.00
21/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	132137	128384	132137	128384	0.00
21/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8	13	8	13	0.00
21/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	94289	91085	94289	91085	0.00
21/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	6733	7353	6733	7353	0.00
21/12/2006	R186 On 01-February-07			Bond Future	7.4400	7.4900	132.8973	132.2020	2.00
21/12/2006	R186 On 03-May-07			Bond Future	7.3900	7.4450	135.9265	135.2191	0.00
21/12/2006	R186 On 02-August-07			Bond Future	7.3500	7.4050	133.6261	132.9072	0.00
21/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	25106	21568	25106	21568	0.00
21/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	16895	20310	16895	20310	0.00
21/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	111456	105604	111456	105604	0.00
21/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	8704	9927	8704	9927	0.00
21/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	122599	116938	122599	116938	0.00
21/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	15384	16912	15384	16912	0.00
21/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	46142	41091	46142	41091	0.00
21/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	7059	8961	7059	8961	0.00
21/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	71385	65308	71385	65308	0.00
21/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	2521	3396	2521	3396	0.00
21/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	92941	86406	92941	86406	0.00
21/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	1006	1424	1006	1424	0.00
21/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	103856	97186	103856	97186	0.00
21/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	631	914	631	914	0.00
21/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	130405	124190	130405	124190	0.00
21/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	5527	6386	5527	6386	0.00
21/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	125585	118760	125585	118760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	253	381	253	381	0.00
21/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	140241	134240	140241	134240	0.00
21/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	11039	12227	11039	12227	0.00
21/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	140061	133697	140061	133697	0.00
21/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	4351	5061	4351	5061	0.00
21/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	144734	138657	144734	138657	0.00
21/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	10131	11242	10131	11242	0.00
21/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	149254	143104	149254	143104	0.00
21/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	9286	10325	9286	10325	0.00
21/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	152171	145259	152171	145259	0.00
21/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	68	109	68	109	0.00
21/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	159558	152956	159558	152956	0.00
21/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	2631	3104	2631	3104	0.00
21/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	167537	161129	167537	161129	0.00
21/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	6479	7260	6479	7260	0.00
21/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	98390	91779	98390	91779	0.00
21/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	790	1132	790	1132	0.00
21/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	11204	9266	11204	9266	0.00
21/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	35004	40018	35004	40018	0.00
21/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3877	3080	3877	3080	0.00
21/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	60876	67032	60876	67032	0.00
21/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	997	762	997	762	0.00
21/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	92436	99154	92436	99154	0.00
21/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	184	135	184	135	0.00
21/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	127357	134261	127357	134261	0.00
21/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	177970	171029	177970	171029	0.00
21/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	18	31	18	31	0.00
21/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	135222	128930	135222	128930	0.00
21/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	4909	5691	4909	5691	0.00
21/12/2006	R194 On 01-February-07			Bond Future	8.7500	8.7870	105.6224	105.5842	0.00
21/12/2006	R194 On 03-May-07			Bond Future	8.5800	8.6250	102.9432	102.9074	0.00
21/12/2006	R194 On 02-August-07			Bond Future	8.3700	8.4220	105.2192	105.1897	0.00
21/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2292	2133	2292	2133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2282	2504	2282	2504	0.00
21/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4664	4483	4664	4483	0.00
21/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3334	3511	3334	3511	0.00
21/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6365	6211	6365	6211	0.00
21/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4279	4420	4279	4420	0.00
21/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2036	1890	2036	1890	0.00
21/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2527	2762	2527	2762	0.00
21/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1188	1091	1188	1091	0.00
21/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3690	3974	3690	3974	0.00
21/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1797	1664	1797	1664	0.00
21/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2791	3039	2791	3039	0.00
21/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5808	5599	5808	5599	0.00
21/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2538	2687	2538	2687	0.00
21/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6992	6828	6992	6828	0.00
21/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3818	3950	3818	3950	0.00
21/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5568	5364	5568	5364	0.00
21/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2686	2840	2686	2840	0.00
21/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6054	5839	6054	5839	0.00
21/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2397	2540	2397	2540	0.00
21/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7319	7150	7319	7150	0.00
21/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3601	3728	3601	3728	0.00
21/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7154	6988	7154	6988	0.00
21/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3709	3838	3709	3838	0.00
21/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7090	6854	7090	6854	0.00
21/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1887	2009	1887	2009	0.00
21/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	510	461	510	461	0.00
21/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5533	5866	5533	5866	0.00
21/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	172	153	172	153	0.00
21/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7726	8088	7726	8088	0.00
21/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	42	37	42	37	0.00
21/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10137	10513	10137	10513	0.00
21/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10	9	10	9	0.00
21/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12654	13034	12654	13034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2	2	2	2	0.00
21/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15205	15586	15205	15586	0.00
21/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17772	18153	17772	18153	0.00
21/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20350	20731	20350	20731	0.00
21/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28143	28524	28143	28524	0.00
21/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25536	25917	25536	25917	0.00
21/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22938	23319	22938	23319	0.00
21/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7997	7818	7997	7818	0.00
21/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3194	3311	3194	3311	0.00
21/12/2006	R201 On 01-February-07			Bond Future	7.8500	7.9050	106.3006	105.9962	0.00
21/12/2006	R201 On 03-May-07			Bond Future	7.7900	7.8450	108.7245	108.4202	0.00
21/12/2006	R201 On 02-August-07			Bond Future	7.7400	7.7930	106.7017	106.3983	0.00
21/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15777	14051	15777	14051	0.00
21/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	7092	8410	7092	8410	0.00
21/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47166	44864	47166	44864	0.00
21/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	6742	7483	6742	7483	0.00
21/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	53209	51015	53209	51015	0.00
21/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	10744	11584	10744	11584	0.00
21/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7858	6787	7858	6787	0.00
21/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	14101	16075	14101	16075	0.00
21/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	26464	24167	26464	24167	0.00
21/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	3118	3866	3118	3866	0.00
21/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	38943	36260	38943	36260	0.00
21/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	1198	1559	1198	1559	0.00
21/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	46901	44075	46901	44075	0.00
21/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	640	859	640	859	0.00
21/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56041	53550	56041	53550	0.00
21/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	4542	5093	4542	5093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	61344	58991	61344	58991	0.00
21/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	8066	8747	8066	8747	0.00
21/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	41570	38833	41570	38833	0.00
21/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	977	1284	977	1284	0.00
21/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	44224	41440	44224	41440	0.00
21/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	793	1052	793	1052	0.00
21/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	52299	49407	52299	49407	0.00
21/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	413	565	413	565	0.00
21/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58338	55806	58338	55806	0.00
21/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	4094	4604	4094	4604	0.00
21/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	63445	61056	63445	61056	0.00
21/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	7487	8131	7487	8131	0.00
21/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	60663	58090	60663	58090	0.00
21/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	3684	4153	3684	4153	0.00
21/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	65571	63146	65571	63146	0.00
21/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	6942	7550	6942	7550	0.00
21/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	65916	62932	65916	62932	0.00
21/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	139	199	139	199	0.00
21/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	70190	67480	70190	67480	0.00
21/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	2365	2697	2365	2697	0.00
21/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3275	2748	3275	2748	0.00
21/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	24719	27236	24719	27236	0.00
21/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1092	890	1092	890	0.00
21/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	38014	40857	38014	40857	0.00
21/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	284	226	284	226	0.00
21/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	52969	55955	52969	55955	0.00
21/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	56	44	56	44	0.00
21/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	68795	71826	68795	71826	0.00
21/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	79465	76443	79465	76443	0.00
21/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	44	67	44	67	0.00
21/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	74296	71741	74296	71741	0.00
21/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	5071	5550	5071	5550	0.00
21/12/2006	R203 On 01-February-07			Bond Future	7.7400	7.7980	106.8906	106.4894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R203 On 03-May-07			Bond Future	7.6900	7.7460	105.1499	104.7386	0.00
21/12/2006	R203 On 02-August-07			Bond Future	7.6400	7.6990	107.4723	107.0590	0.00
21/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10459	8647	10459	8647	0.00
21/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	9947	12147	9947	12147	0.00
21/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	58548	54884	58548	54884	0.00
21/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	1989	2438	1989	2438	0.00
21/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	63682	60220	63682	60220	0.00
21/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	4591	5263	4591	5263	0.00
21/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22001	19105	22001	19105	0.00
21/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	3427	4543	3427	4543	0.00
21/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	37067	33447	37067	33447	0.00
21/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	842	1235	842	1235	0.00
21/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	53615	49695	53615	49695	0.00
21/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	142	235	142	235	0.00
21/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	60324	56358	60324	56358	0.00
21/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	63	109	63	109	0.00
21/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	56970	53023	56970	53023	0.00
21/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	95	161	95	161	0.00
21/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	70851	66988	70851	66988	0.00
21/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	970	1221	970	1221	0.00
21/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	70344	66346	70344	66346	0.00
21/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	16	31	16	31	0.00
21/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	75057	71383	75057	71383	0.00
21/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	2843	3303	2843	3303	0.00
21/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	73975	70076	73975	70076	0.00
21/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	801	1015	801	1015	0.00
21/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	77965	74247	77965	74247	0.00
21/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	2506	2922	2506	2922	0.00
21/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	77111	73179	77111	73179	0.00
21/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	659	840	659	840	0.00
21/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	80894	77135	80894	77135	0.00
21/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2204	2579	2204	2579	0.00
21/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	63673	59692	63673	59692	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	41	72	41	72	0.00
21/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	86802	82791	86802	82791	0.00
21/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1	3	1	3	0.00
21/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3704	2895	3704	2895	0.00
21/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	21679	24882	21679	24882	0.00
21/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	916	675	916	675	0.00
21/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	37813	41585	37813	41585	0.00
21/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
21/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	96390	100402	96390	100402	0.00
21/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	16	10	16	10	0.00
21/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	76108	80115	76108	80115	0.00
21/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	150	105	150	105	0.00
21/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	56416	60383	56416	60383	0.00
21/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	89705	85682	89705	85682	0.00
21/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	287	376	287	376	0.00
21/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	92756	88863	92756	88863	0.00
21/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1287	1527	1287	1527	0.00
21/12/2006	R204 On 01-February-07			Bond Future	7.7000	7.7540	103.3335	102.9051	0.00
21/12/2006	R204 On 03-May-07			Bond Future	7.6500	7.7050	105.6899	105.2574	0.00
21/12/2006	R204 On 02-August-07			Bond Future	7.6100	7.6630	103.9844	103.5407	0.00
21/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15936	13839	15936	13839	0.00
21/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	11963	14150	11963	14150	0.00
21/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	69752	66263	69752	66263	0.00
21/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	6563	7400	6563	7400	0.00
21/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	77063	73662	77063	73662	0.00
21/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	11337	12373	11337	12373	0.00
21/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28602	25620	28602	25620	0.00
21/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	5447	6749	5447	6749	0.00
21/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	44025	40400	44025	40400	0.00
21/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	2169	2828	2169	2828	0.00
21/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	60851	56852	60851	56852	0.00
21/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	760	1046	760	1046	0.00
21/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	67746	63661	67746	63661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	490	689	490	689	0.00
21/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	64294	60249	64294	60249	0.00
21/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	612	850	612	850	0.00
21/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	78118	73945	78118	73945	0.00
21/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	247	359	247	359	0.00
21/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	81592	77873	81592	77873	0.00
21/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	4314	4920	4314	4920	0.00
21/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	88003	84391	88003	84391	0.00
21/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	8361	9184	8361	9184	0.00
21/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	84623	80854	84623	80854	0.00
21/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	3865	4421	3865	4421	0.00
21/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	90806	87145	90806	87145	0.00
21/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	7726	8502	7726	8502	0.00
21/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	87676	83860	87676	83860	0.00
21/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	3456	3966	3456	3966	0.00
21/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	93632	89925	93632	89925	0.00
21/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	7131	7861	7131	7861	0.00
21/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	71204	67084	71204	67084	0.00
21/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	392	556	392	556	0.00
21/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	95289	91046	95289	91046	0.00
21/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	80	121	80	121	0.00
21/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	7519	6326	7519	6326	0.00
21/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	23222	26313	23222	26313	0.00
21/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2874	2341	2874	2341	0.00
21/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	38762	42513	38762	42513	0.00
21/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	865	682	865	682	0.00
21/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	57461	61563	57461	61563	0.00
21/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	35	26	35	26	0.00
21/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	99681	103957	99681	103957	0.00
21/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	200	153	200	153	0.00
21/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	78044	82282	78044	82282	0.00
21/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	100065	96090	100065	96090	0.00
21/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2167	2517	2167	2517	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	105136	101262	105136	101262	0.00
21/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	5119	5681	5119	5681	0.00
21/12/2006	R206 On 01-February-07			Bond Future	7.8800	7.9330	98.4620	98.1711	0.00
21/12/2006	R206 On 03-May-07			Bond Future	7.8200	7.8730	100.7024	100.4132	0.00
21/12/2006	R206 On 02-August-07			Bond Future	7.7600	7.8190	99.1579	98.8711	0.00
21/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	11311	9642	11311	9642	0.00
21/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	4935	6176	4935	6176	0.00
21/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12070	10816	12070	10816	0.00
21/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	15432	17070	15432	17070	0.00
21/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	17065	15696	17065	15696	0.00
21/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	17610	19109	17610	19109	0.00
21/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	18751	17072	18751	17072	0.00
21/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	9453	10666	9453	10666	0.00
21/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	23738	22046	23738	22046	0.00
21/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	11986	13163	11986	13163	0.00
21/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4887	3973	4887	3973	0.00
21/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	11524	13519	11524	13519	0.00
21/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	20777	18441	20777	18441	0.00
21/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	1602	2176	1602	2176	0.00
21/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	27089	25017	27089	25017	0.00
21/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	5331	6151	5331	6151	0.00
21/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	31631	29637	31631	29637	0.00
21/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	7772	8646	7772	8646	0.00
21/12/2006	R207 On 01-February-07			Bond Future	7.6300	7.6840	97.3511	96.9143	0.00
21/12/2006	R207 On 03-May-07			Bond Future	7.5800	7.6380	99.5718	99.1298	0.00
21/12/2006	R207 On 02-August-07			Bond Future	7.5400	7.5980	98.1316	97.6773	0.00
21/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16642	14111	16642	14111	0.00
21/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	7068	8905	7068	8905	0.00
21/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	71017	67001	71017	67001	0.00
21/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	1838	2242	1838	2242	0.00
21/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	75774	71848	75774	71848	0.00
21/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	4069	4687	4069	4687	0.00
21/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	31097	27536	31097	27536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	2143	2950	2143	2950	0.00
21/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	48271	44149	48271	44149	0.00
21/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	461	706	461	706	0.00
21/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	62632	58335	62632	58335	0.00
21/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	103	174	103	174	0.00
21/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	69813	65480	69813	65480	0.00
21/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	45	79	45	79	0.00
21/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	66227	61909	66227	61909	0.00
21/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	69	118	69	118	0.00
21/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	76948	72596	76948	72596	0.00
21/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	18	34	18	34	0.00
21/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	84278	80085	84278	80085	0.00
21/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	913	1141	913	1141	0.00
21/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	88232	84106	88232	84106	0.00
21/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	2487	2903	2487	2903	0.00
21/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	84020	79660	84020	79660	0.00
21/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	7	14	7	14	0.00
21/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	87622	83398	87622	83398	0.00
21/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	759	954	759	954	0.00
21/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	91396	87227	91396	87227	0.00
21/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2185	2560	2185	2560	0.00
21/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	90972	86719	90972	86719	0.00
21/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	628	794	628	794	0.00
21/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	94573	90366	94573	90366	0.00
21/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	1916	2253	1916	2253	0.00
21/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	73387	69043	73387	69043	0.00
21/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	29	52	29	52	0.00
21/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6896	5552	6896	5552	0.00
21/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	17244	20267	17244	20267	0.00
21/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2069	1574	2069	1574	0.00
21/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	32896	36769	32896	36769	0.00
21/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	425	305	425	305	0.00
21/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	52305	56554	52305	56554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	57	39	57	39	0.00
21/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	73585	77934	73585	77934	0.00
21/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	101390	97024	101390	97024	0.00
21/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
21/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	3	5	3	0.00
21/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	95793	100158	95793	100158	0.00
21/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	104365	100029	104365	100029	0.00
21/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	282	366	282	366	0.00
21/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	107367	103037	107367	103037	0.00
21/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1106	1319	1106	1319	0.00
21/12/2006	TRT1 On 01-February-07			Index Future	247.1400	246.6310	247.1380	246.6310	500.00
21/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	39955	36114	39955	36114	0.00
21/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	4575	5804	4575	5804	0.00
22/12/2006	CRD1 On 01-February-07			Index Future	107.3600	107.2510	107.3610	107.2510	10.00
22/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15909	15130	15909	15130	0.00
22/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	2299	2620	2299	2620	0.00
22/12/2006	GOVI On 01-February-07			jGovi	250.4400	250.1080	250.4360	250.1080	66.00
22/12/2006	GOVI On 03-May-07			jGovi	255.9900	255.6570	255.9910	255.6570	118.00
22/12/2006	GOVI On 02-August-07			jGovi	261.5900	261.2440	261.5860	261.2440	0.00
22/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	204360	201080	204360	201080	0.00
22/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
22/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	209912	206572	209912	206572	0.00
22/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	2	2	2	2	0.00
22/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	210925	207517	210925	207517	0.00
22/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	65	77	65	77	0.00
22/12/2006	ILBI On 01-February-07			Index Future	269.9900	269.9930	269.9930	269.9930	0.00
22/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	52922	53040	52922	53040	0.00
22/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	2992	3110	2992	3110	0.00
22/12/2006	J153 On 31-August-10			jSwap	8.7100	8.7270	0.0411	0.0417	0.00
22/12/2006	J157 On 15-September-15			jSwap	8.3900	8.4120	0.0546	0.0530	0.00
22/12/2006	J186 On 21-December-26			jSwap	7.8200	7.8400	0.0317	0.0333	0.00
22/12/2006	J194 On 28-February-08			jSwap	9.0200	9.0210	0.0214	0.0214	0.00
22/12/2006	J201 On 22-December-14			jSwap	8.4300	8.4500	0.0528	0.0540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	J203 On 15-September-17			jSwap	8.2900	8.3140	0.0570	0.0588	0.00
22/12/2006	J204 On 21-December-18			jSwap	8.2300	8.2630	0.0548	0.0569	0.00
22/12/2006	J207 On 15-January-20			jSwap	8.1800	8.2040	0.0146	0.0169	0.00
22/12/2006	JBAR On 21-December-05			jBar	9.1700	9.1760	0.0000	0.0000	0.00
22/12/2006	JFRA On 01-February-07			jFra	9.1600	9.1530	0.0223	0.0223	0.00
22/12/2006	JFRA On 07-February-08			jFra	8.8700	8.8560	0.0216	0.0216	0.00
22/12/2006	JFRA On 03-May-07			jFra	9.1900	9.1950	0.0224	0.0224	0.00
22/12/2006	JFRA On 02-August-07			jFra	9.1200	9.1320	0.0222	0.0223	0.00
22/12/2006	JFRA On 01-November-07			jFra	9.0400	9.0430	0.0237	0.0237	0.00
22/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4039	4029	4039	4029	0.00
22/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
22/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	22863	22874	22863	22874	0.00
22/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19529	19569	19529	19569	0.00
22/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4149	4159	4149	4159	0.00
22/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	27	28	27	28	0.00
22/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4069	4090	4069	4090	0.00
22/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	113	112	113	112	0.00
22/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4279	4280	4279	4280	0.00
22/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	234	235	234	235	0.00
22/12/2006	JN02 On 01-February-07			jNote	8.9000	8.8980	0.1621	0.1622	0.00
22/12/2006	JN02 On 03-May-07			jNote	8.8000	8.8040	0.1605	0.1606	0.00
22/12/2006	JN02 On 02-August-07			jNote	8.6900	8.6970	0.1586	0.1588	0.00
22/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	5786	5883	5786	5883	0.00
22/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7683	7744	7683	7744	0.00
22/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	8361	8454	8361	8454	0.00
22/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16626	16591	16626	16591	0.00
22/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	11048	11168	11048	11168	0.00
22/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21369	21269	21369	21269	0.00
22/12/2006	JN05 On 01-February-07			jNote	8.5200	8.5350	0.3428	0.3434	0.00
22/12/2006	JN05 On 03-May-07			jNote	8.4600	8.4770	0.3409	0.3416	0.00
22/12/2006	JN05 On 02-August-07			jNote	8.3900	8.4140	0.3390	0.3397	0.00
22/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	287	337	287	337	0.00
22/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29745	29102	29745	29102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2333	2475	2333	2475	0.00
22/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	34260	33625	34260	33625	0.00
22/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4211	4399	4211	4399	0.00
22/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38825	38152	38825	38152	0.00
22/12/2006	JN10 On 01-February-07			jNote	8.2100	8.2350	0.5521	0.5533	0.00
22/12/2006	JN10 On 03-May-07			jNote	8.1600	8.1900	0.5503	0.5516	0.00
22/12/2006	JN10 On 02-August-07			jNote	8.1100	8.1430	0.5484	0.5498	0.00
22/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	5	8	5	8	0.00
22/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	53131	51410	53131	51410	0.00
22/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	416	489	416	489	0.00
22/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	56771	55043	56771	55043	0.00
22/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1211	1363	1211	1363	0.00
22/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	61094	59230	61094	59230	0.00
22/12/2006	JROD On 31-January-07			jRod	8.5300	8.5470	0.0024	0.0016	0.00
22/12/2006	JROD On 28-February-07			jRod	8.9200	8.9380	0.0033	0.0025	0.00
22/12/2006	JROD On 30-March-07			jRod	8.6800	8.6920	0.0044	0.0036	0.00
22/12/2006	JROD On 30-April-07			jRod	8.9500	8.9520	0.0057	0.0048	0.00
22/12/2006	JROD On 31-May-07			jRod	9.1500	9.1560	0.0067	0.0058	0.00
22/12/2006	JROD On 29-December-06			jRod	8.1500	8.1510	0.0015	0.0006	0.00
22/12/2006	OTH1 On 01-February-07			Index Future	246.6000	246.3420	246.6040	246.3420	15.00
22/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	35756	33918	35756	33918	0.00
22/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	5516	6298	5516	6298	0.00
22/12/2006	R153 On 01-February-07			Bond Future	8.1600	8.1800	120.3955	120.3292	62.00
22/12/2006	R153 On 03-May-07			Bond Future	8.1000	8.1200	116.3980	116.3359	1.00
22/12/2006	R153 On 02-August-07			Bond Future	7.9100	7.9390	119.2443	119.1718	0.00
22/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7903	7601	7903	7601	0.00
22/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4925	5286	4925	5286	0.00
22/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18731	18357	18731	18357	0.00
22/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	6394	6641	6394	6641	0.00
22/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	25197	24741	25197	24741	0.00
22/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	8348	8618	8348	8618	0.00
22/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3850	3681	3850	3681	0.00
22/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	9168	9662	9168	9662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25278	24831	25278	24831	0.00
22/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	3799	3973	3799	3973	0.00
22/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12316	11907	12316	11907	0.00
22/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	2757	3011	2757	3011	0.00
22/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20344	19807	20344	19807	0.00
22/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1002	1128	1002	1128	0.00
22/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14837	14380	14837	14380	0.00
22/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	2005	2210	2005	2210	0.00
22/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13555	13121	13555	13121	0.00
22/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2358	2586	2358	2586	0.00
22/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22995	22572	22995	22572	0.00
22/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	4553	4750	4553	4750	0.00
22/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	29116	28620	29116	28620	0.00
22/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	6590	6819	6590	6819	0.00
22/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27804	27203	27804	27203	0.00
22/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	392	453	392	453	0.00
22/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	24125	23690	24125	23690	0.00
22/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4163	4349	4163	4349	0.00
22/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	30137	29631	30137	29631	0.00
22/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6197	6417	6197	6417	0.00
22/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	31174	30659	31174	30659	0.00
22/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	5823	6034	5823	6034	0.00
22/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1476	1405	1476	1405	0.00
22/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15165	15757	15165	15757	0.00
22/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	473	451	473	451	0.00
22/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22612	23252	22612	23252	0.00
22/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	119	114	119	114	0.00
22/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30785	31442	30785	31442	0.00
22/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	23	22	23	22	0.00
22/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39295	39957	39295	39957	0.00
22/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	56725	57387	56725	57387	0.00
22/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	3	3	3	3	0.00

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22/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47961	48624	47961	48624	0.00
22/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35555	34920	35555	34920	0.00
22/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	145	173	145	173	0.00
22/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	30106	29618	30106	29618	0.00
22/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	2585	2718	2585	2718	0.00
22/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35471	34920	35471	34920	0.00
22/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	4498	4672	4498	4672	0.00
22/12/2006	R157 On 01-February-07			Bond Future	7.8500	7.8700	140.2487	140.0602	0.00
22/12/2006	R157 On 03-May-07			Bond Future	7.8100	7.8300	136.4294	136.2451	504.00
22/12/2006	R157 On 02-August-07			Bond Future	7.7000	7.7330	139.7731	139.5560	0.00
22/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	15943	15088	15943	15088	250.00
22/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	11802	12832	11802	12832	0.00
22/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	58200	56831	58200	56831	0.00
22/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	8191	8666	8191	8666	0.00
22/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	69469	67908	69469	67908	0.00
22/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	13358	13967	13358	13967	0.00
22/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	20474	19458	20474	19458	0.00
22/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	8847	9715	8847	9715	0.00
22/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	87245	85613	87245	85613	0.00
22/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	2790	3001	2790	3001	0.00
22/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	33999	32619	33999	32619	0.00
22/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	3900	4405	3900	4405	0.00
22/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	43276	41731	43276	41731	150.00
22/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	2258	2597	2258	2597	0.00
22/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	49762	48131	49762	48131	0.00
22/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	1533	1786	1533	1786	0.00
22/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	53072	51404	53072	51404	0.00
22/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	1256	1473	1256	1473	0.00
22/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	59781	58053	59781	58053	0.00
22/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	833	990	833	990	0.00
22/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	69396	67906	69396	67906	0.00
22/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	5459	5812	5459	5812	0.00
22/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	79769	78094	79769	78094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	10069	10565	10069	10565	0.00
22/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	120829	118950	120829	118950	0.00
22/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	15	21	15	21	150.00
22/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	56413	54714	56413	54714	0.00
22/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	1025	1210	1025	1210	0.00
22/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	66571	64798	66571	64798	0.00
22/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	544	656	544	656	0.00
22/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	72295	70777	72295	70777	0.00
22/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	4907	5232	4907	5232	0.00
22/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	82424	80724	82424	80724	0.00
22/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	9357	9827	9357	9827	0.00
22/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	75228	73684	75228	73684	0.00
22/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	4401	4701	4401	4701	0.00
22/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	78210	76220	78210	76220	0.00
22/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	1787	1968	1787	1968	0.00
22/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	83683	81844	83683	81844	0.00
22/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	186	232	186	232	0.00
22/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	10298	9683	10298	9683	0.00
22/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	17491	18761	17491	18761	0.00
22/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4356	4066	4356	4066	0.00
22/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	30725	32320	30725	32320	0.00
22/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1477	1373	1477	1373	0.00
22/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	47386	49166	47386	49166	0.00
22/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	392	364	392	364	0.00
22/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	66211	68068	66211	68068	0.00
22/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	100708	98841	100708	98841	0.00
22/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	61	78	61	78	0.00
22/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	117503	115625	117503	115625	0.00
22/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	19	26	19	26	0.00
22/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	134019	132137	134019	132137	0.00
22/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	6	8	6	8	0.00
22/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	96107	94289	96107	94289	0.00
22/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	6381	6733	6381	6733	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R186 On 01-February-07			Bond Future	7.4100	7.4350	133.2152	132.8973	2.00
22/12/2006	R186 On 03-May-07			Bond Future	7.3700	7.3890	136.2315	135.9265	0.00
22/12/2006	R186 On 02-August-07			Bond Future	7.3200	7.3480	133.9305	133.6261	0.00
22/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	26715	25106	26715	25106	0.00
22/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	15325	16895	15325	16895	0.00
22/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	113964	111456	113964	111456	0.00
22/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	8163	8704	8163	8704	0.00
22/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	124982	122599	124982	122599	0.00
22/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	14723	15384	14723	15384	0.00
22/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	48455	46142	48455	46142	0.00
22/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	6192	7059	6192	7059	0.00
22/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	74172	71385	74172	71385	0.00
22/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	2128	2521	2128	2521	0.00
22/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	95936	92941	95936	92941	0.00
22/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	822	1006	822	1006	0.00
22/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	106912	103856	106912	103856	0.00
22/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	507	631	507	631	0.00
22/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	133074	130405	133074	130405	0.00
22/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	5146	5527	5146	5527	0.00
22/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	128709	125585	128709	125585	0.00
22/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	197	253	197	253	0.00
22/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	142771	140241	142771	140241	0.00
22/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	10525	11039	10525	11039	0.00
22/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	142796	140061	142796	140061	0.00
22/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	4036	4351	4036	4351	0.00
22/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	147297	144734	147297	144734	0.00
22/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	9650	10131	9650	10131	0.00
22/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	151849	149254	151849	149254	0.00
22/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	8837	9286	8837	9286	0.00
22/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	155333	152171	155333	152171	0.00
22/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	51	68	51	68	0.00
22/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	162399	159558	162399	159558	0.00
22/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	2422	2631	2422	2631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	170243	167537	170243	167537	0.00
22/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	6141	6479	6141	6479	0.00
22/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	101419	98390	101419	98390	0.00
22/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	640	790	640	790	0.00
22/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	12064	11204	12064	11204	0.00
22/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	32685	35004	32685	35004	0.00
22/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4214	3877	4214	3877	0.00
22/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	58034	60876	58034	60876	0.00
22/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1089	997	1089	997	0.00
22/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	89349	92436	89349	92436	0.00
22/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	201	184	201	184	0.00
22/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	124195	127357	124195	127357	0.00
22/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	181144	177970	181144	177970	0.00
22/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	13	18	13	18	0.00
22/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	137925	135222	137925	135222	0.00
22/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	4562	4909	4562	4909	0.00
22/12/2006	R194 On 01-February-07			Bond Future	8.7200	8.7490	105.6514	105.6224	0.00
22/12/2006	R194 On 03-May-07			Bond Future	8.5500	8.5790	102.9634	102.9432	0.00
22/12/2006	R194 On 02-August-07			Bond Future	8.3400	8.3680	105.2340	105.2192	0.00
22/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2414	2292	2414	2292	0.00
22/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2113	2282	2113	2282	0.00
22/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4763	4664	4763	4664	0.00
22/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3230	3334	3230	3334	0.00
22/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6437	6365	6437	6365	0.00
22/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4204	4279	4204	4279	0.00
22/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	2147	2036	2147	2036	0.00
22/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2348	2527	2348	2527	0.00
22/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1261	1188	1261	1188	0.00
22/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3473	3690	3473	3690	0.00
22/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1899	1797	1899	1797	0.00
22/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2602	2791	2602	2791	0.00
22/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5922	5808	5922	5808	0.00
22/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2450	2538	2450	2538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	7069	6992	7069	6992	0.00
22/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3748	3818	3748	3818	0.00
22/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5679	5568	5679	5568	0.00
22/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2594	2686	2594	2686	0.00
22/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6171	6054	6171	6054	0.00
22/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2312	2397	2312	2397	0.00
22/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7398	7319	7398	7319	0.00
22/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3533	3601	3533	3601	0.00
22/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7233	7154	7233	7154	0.00
22/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3640	3709	3640	3709	0.00
22/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7220	7090	7220	7090	0.00
22/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1815	1887	1815	1887	0.00
22/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	545	510	545	510	0.00
22/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5278	5533	5278	5533	0.00
22/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	185	172	185	172	0.00
22/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7448	7726	7448	7726	0.00
22/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	46	42	46	42	0.00
22/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9849	10137	9849	10137	0.00
22/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11	10	11	10	0.00
22/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12364	12654	12364	12654	0.00
22/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2	2	2	2	0.00
22/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14914	15205	14914	15205	0.00
22/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17481	17772	17481	17772	0.00
22/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20059	20350	20059	20350	0.00
22/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27852	28143	27852	28143	0.00
22/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25245	25536	25245	25536	0.00
22/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22647	22938	22647	22938	0.00
22/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	8081	7997	8081	7997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3131	3194	3131	3194	0.00
22/12/2006	R201 On 01-February-07			Bond Future	7.8200	7.8540	106.4802	106.3006	0.00
22/12/2006	R201 On 03-May-07			Bond Future	7.7600	7.7930	108.8946	108.7245	0.00
22/12/2006	R201 On 02-August-07			Bond Future	7.7100	7.7400	106.8739	106.7017	0.00
22/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	8497	7858	8497	7858	0.00
22/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12943	14101	12943	14101	0.00
22/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	48452	47166	48452	47166	0.00
22/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	6327	6742	6327	6742	0.00
22/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	54453	53209	54453	53209	0.00
22/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	10267	10744	10267	10744	0.00
22/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	16809	15777	16809	15777	0.00
22/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	6328	7092	6328	7092	0.00
22/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	27834	26464	27834	26464	0.00
22/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	2692	3118	2692	3118	0.00
22/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	40537	38943	40537	38943	0.00
22/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	997	1198	997	1198	0.00
22/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	48577	46901	48577	46901	0.00
22/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	520	640	520	640	0.00
22/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	57434	56041	57434	56041	0.00
22/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	4233	4542	4233	4542	0.00
22/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	62679	61344	62679	61344	0.00
22/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	7679	8066	7679	8066	0.00
22/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	43196	41570	43196	41570	0.00
22/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	806	977	806	977	0.00
22/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	45877	44224	45877	44224	0.00
22/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	649	793	649	793	0.00
22/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	54013	52299	54013	52299	0.00
22/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	330	413	330	413	0.00
22/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	59755	58338	59755	58338	0.00
22/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	3809	4094	3809	4094	0.00
22/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	64802	63445	64802	63445	0.00
22/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	7121	7487	7121	7487	0.00
22/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	62102	60663	62102	60663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	3421	3684	3421	3684	0.00
22/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	66948	65571	66948	65571	0.00
22/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	6596	6942	6596	6942	0.00
22/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	67680	65916	67680	65916	0.00
22/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	107	139	107	139	0.00
22/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	71707	70190	71707	70190	0.00
22/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	2180	2365	2180	2365	0.00
22/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3585	3275	3585	3275	0.00
22/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	23232	24719	23232	24719	0.00
22/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1206	1092	1206	1092	0.00
22/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	36332	38014	36332	38014	0.00
22/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	315	284	315	284	0.00
22/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	51205	52969	51205	52969	0.00
22/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	63	56	63	56	0.00
22/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	67005	68795	67005	68795	0.00
22/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	81250	79465	81250	79465	0.00
22/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	33	44	33	44	0.00
22/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	75747	74296	75747	74296	0.00
22/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	4800	5071	4800	5071	0.00
22/12/2006	R203 On 01-February-07			Bond Future	7.7100	7.7430	107.1177	106.8906	0.00
22/12/2006	R203 On 03-May-07			Bond Future	7.6600	7.6890	105.3672	105.1499	0.00
22/12/2006	R203 On 02-August-07			Bond Future	7.6100	7.6410	107.6870	107.4723	0.00
22/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	11542	10459	11542	10459	0.00
22/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	8759	9947	8759	9947	0.00
22/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	60500	58548	60500	58548	0.00
22/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	1768	1989	1768	1989	0.00
22/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	65493	63682	65493	63682	0.00
22/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	4256	4591	4256	4591	0.00
22/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	23697	22001	23697	22001	0.00
22/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	2852	3427	2852	3427	0.00
22/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	39148	37067	39148	37067	0.00
22/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	652	842	652	842	0.00
22/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	55844	53615	55844	53615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	101	142	101	142	0.00
22/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	62575	60324	62575	60324	0.00
22/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	43	63	43	63	0.00
22/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	59212	56970	59212	56970	0.00
22/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	66	95	66	95	0.00
22/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	72902	70851	72902	70851	0.00
22/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	849	970	849	970	0.00
22/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	72609	70344	72609	70344	0.00
22/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	10	16	10	16	0.00
22/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	76975	75057	76975	75057	0.00
22/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	2615	2843	2615	2843	0.00
22/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	76045	73975	76045	73975	0.00
22/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	698	801	698	801	0.00
22/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	79906	77965	79906	77965	0.00
22/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	2301	2506	2301	2506	0.00
22/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	79196	77111	79196	77111	0.00
22/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	572	659	572	659	0.00
22/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	82855	80894	82855	80894	0.00
22/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	2019	2204	2019	2204	0.00
22/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	65930	63673	65930	63673	0.00
22/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	27	41	27	41	0.00
22/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	89072	86802	89072	86802	0.00
22/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
22/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	4194	3704	4194	3704	0.00
22/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	19899	21679	19899	21679	0.00
22/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	1062	916	1062	916	0.00
22/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	35689	37813	35689	37813	0.00
22/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1	1	1	1	0.00
22/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	94120	96390	94120	96390	0.00
22/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	19	16	19	16	0.00
22/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	73840	76108	73840	76108	0.00
22/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	177	150	177	150	0.00
22/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	54172	56416	54172	56416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	91836	89705	91836	89705	0.00
22/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	245	287	245	287	0.00
22/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	94785	92756	94785	92756	0.00
22/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1169	1287	1169	1287	0.00
22/12/2006	R204 On 01-February-07			Bond Future	7.6700	7.6990	103.5369	103.3335	0.00
22/12/2006	R204 On 03-May-07			Bond Future	7.6200	7.6490	105.8838	105.6899	0.00
22/12/2006	R204 On 02-August-07			Bond Future	7.5800	7.6050	104.1764	103.9844	0.00
22/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	16919	15936	16919	15936	0.00
22/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	10912	11963	10912	11963	0.00
22/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	71304	69752	71304	69752	0.00
22/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	6177	6563	6177	6563	0.00
22/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	78523	77063	78523	77063	0.00
22/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	10878	11337	10878	11337	0.00
22/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	30013	28602	30013	28602	0.00
22/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	4824	5447	4824	5447	0.00
22/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	45748	44025	45748	44025	0.00
22/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	1858	2169	1858	2169	0.00
22/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	62752	60851	62752	60851	0.00
22/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	628	760	628	760	0.00
22/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	69688	67746	69688	67746	0.00
22/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	399	490	399	490	0.00
22/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	66217	64294	66217	64294	0.00
22/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	501	612	501	612	0.00
22/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	80101	78118	80101	78118	0.00
22/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	197	247	197	247	0.00
22/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	83250	81592	83250	81592	0.00
22/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	4033	4314	4033	4314	0.00
22/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	89557	88003	89557	88003	0.00
22/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	7994	8361	7994	8361	0.00
22/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	86304	84623	86304	84623	0.00
22/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	3608	3865	3608	3865	0.00
22/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	92381	90806	92381	90806	0.00
22/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	7381	7726	7381	7726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	89379	87676	89379	87676	0.00
22/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	3221	3456	3221	3456	0.00
22/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	95228	93632	95228	93632	0.00
22/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	6807	7131	6807	7131	0.00
22/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	73162	71204	73162	71204	0.00
22/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	316	392	316	392	0.00
22/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	97304	95289	97304	95289	0.00
22/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	61	80	61	80	0.00
22/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	8063	7519	8063	7519	0.00
22/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	21732	23222	21732	23222	0.00
22/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3107	2874	3107	2874	0.00
22/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	36961	38762	36961	38762	0.00
22/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	938	865	938	865	0.00
22/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	55501	57461	55501	57461	0.00
22/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	37	35	37	35	0.00
22/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	97651	99681	97651	99681	0.00
22/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	216	200	216	200	0.00
22/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	76027	78044	76027	78044	0.00
22/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	101842	100065	101842	100065	0.00
22/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	2005	2167	2005	2167	0.00
22/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	106806	105136	106806	105136	0.00
22/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	4868	5119	4868	5119	0.00
22/12/2006	R206 On 01-February-07			Bond Future	7.8500	7.8770	98.6182	98.4620	0.00
22/12/2006	R206 On 03-May-07			Bond Future	7.7900	7.8160	100.8550	100.7024	0.00
22/12/2006	R206 On 02-August-07			Bond Future	7.7300	7.7610	99.3116	99.1579	0.00
22/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	12238	11311	12238	11311	0.00
22/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	4301	4935	4301	4935	0.00
22/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12746	12070	12746	12070	0.00
22/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	14581	15432	14581	15432	0.00
22/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	17811	17065	17811	17065	0.00
22/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	16819	17610	16819	17610	0.00
22/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	19652	18751	19652	18751	0.00
22/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	8828	9453	8828	9453	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	24658	23738	24658	23738	0.00
22/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	11369	11986	11369	11986	0.00
22/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	5400	4887	5400	4887	0.00
22/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	10474	11524	10474	11524	0.00
22/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	22058	20777	22058	20777	0.00
22/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	1321	1602	1321	1602	0.00
22/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	28197	27089	28197	27089	0.00
22/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	4912	5331	4912	5331	0.00
22/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	32712	31631	32712	31631	0.00
22/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	7316	7772	7316	7772	0.00
22/12/2006	R207 On 01-February-07			Bond Future	7.6000	7.6290	97.5505	97.3511	0.00
22/12/2006	R207 On 03-May-07			Bond Future	7.5600	7.5820	99.7700	99.5718	0.00
22/12/2006	R207 On 02-August-07			Bond Future	7.5200	7.5400	98.3204	98.1316	0.00
22/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	17818	16642	17818	16642	0.00
22/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	6251	7068	6251	7068	0.00
22/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	72823	71017	72823	71017	0.00
22/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	1663	1838	1663	1838	0.00
22/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	77409	75774	77409	75774	0.00
22/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	3816	4069	3816	4069	0.00
22/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	32745	31097	32745	31097	0.00
22/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	1797	2143	1797	2143	0.00
22/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	50166	48271	50166	48271	0.00
22/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	362	461	362	461	0.00
22/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	64599	62632	64599	62632	0.00
22/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	76	103	76	103	0.00
22/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	71794	69813	71794	69813	0.00
22/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	32	45	32	45	0.00
22/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	68202	66227	68202	66227	0.00
22/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	50	69	50	69	0.00
22/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	78936	76948	78936	76948	0.00
22/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	12	18	12	18	0.00
22/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	86162	84278	86162	84278	0.00
22/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	816	913	816	913	0.00

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22/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	89951	88232	89951	88232	0.00
22/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	2316	2487	2316	2487	0.00
22/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	86012	84020	86012	84020	0.00
22/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	5	7	5	7	0.00
22/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	89521	87622	89521	87622	0.00
22/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	676	759	676	759	0.00
22/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	93131	91396	93131	91396	0.00
22/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	2032	2185	2032	2185	0.00
22/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	92883	90972	92883	90972	0.00
22/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	557	628	557	628	0.00
22/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	96324	94573	96324	94573	0.00
22/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	1779	1916	1779	1916	0.00
22/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	75373	73387	75373	73387	0.00
22/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	20	29	20	29	0.00
22/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	7517	6896	7517	6896	0.00
22/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	15871	17244	15871	17244	0.00
22/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	2291	2069	2291	2069	0.00
22/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	31124	32896	31124	32896	0.00
22/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	475	425	475	425	0.00
22/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	50362	52305	50362	52305	0.00
22/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	64	57	64	57	0.00
22/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	71598	73585	71598	73585	0.00
22/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	103384	101390	103384	101390	0.00
22/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
22/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5	5	5	5	0.00
22/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	93799	95793	93799	95793	0.00
22/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	106311	104365	106311	104365	0.00
22/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	247	282	247	282	0.00
22/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	109169	107367	109169	107367	0.00
22/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	1019	1106	1019	1106	0.00
22/12/2006	TRT1 On 01-February-07			Index Future	247.4600	247.1380	247.4590	247.1380	500.00
22/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	42443	39955	42443	39955	0.00
22/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	3853	4575	3853	4575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	CRD1 On 01-February-07			Index Future	107.3300	107.3610	107.3260	107.3610	10.00
27/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15303	15909	15303	15909	0.00
27/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	2043	2299	2043	2299	0.00
27/12/2006	GOVI On 01-February-07			jGovi	250.3000	250.4360	250.3045	250.4360	66.00
27/12/2006	GOVI On 03-May-07			jGovi	255.8500	255.9910	255.8490	255.9910	118.00
27/12/2006	GOVI On 02-August-07			jGovi	261.4400	261.5860	261.4435	261.5860	0.00
27/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	203045	204360	203045	204360	0.00
27/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
27/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	208491	209912	208491	209912	0.00
27/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	1	2	1	2	0.00
27/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	209497	210925	209497	210925	0.00
27/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	62	65	62	65	0.00
27/12/2006	ILBI On 01-February-07			Index Future	269.8100	269.9930	269.8080	269.9930	0.00
27/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	50714	52922	50714	52922	0.00
27/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	2634	2992	2634	2992	0.00
27/12/2006	J153 On 31-August-10			jSwap	8.7300	8.7110	0.0417	0.0411	0.00
27/12/2006	J157 On 15-September-15			jSwap	8.4000	8.3880	0.0539	0.0546	0.00
27/12/2006	J186 On 21-December-26			jSwap	7.8300	7.8230	0.0321	0.0317	0.00
27/12/2006	J194 On 28-February-08			jSwap	9.0200	9.0210	0.0214	0.0214	0.00
27/12/2006	J201 On 22-December-14			jSwap	8.4400	8.4270	0.0536	0.0528	0.00
27/12/2006	J203 On 15-September-17			jSwap	8.3000	8.2880	0.0580	0.0570	0.00
27/12/2006	J204 On 21-December-18			jSwap	8.2500	8.2340	0.0557	0.0548	0.00
27/12/2006	J207 On 15-January-20			jSwap	8.1900	8.1760	0.0153	0.0146	0.00
27/12/2006	JBAR On 21-December-05			jBar	9.1700	9.1680	0.0000	0.0000	0.00
27/12/2006	JFRA On 01-February-07			jFra	9.1500	9.1570	0.0223	0.0223	0.00
27/12/2006	JFRA On 07-February-08			jFra	8.8800	8.8680	0.0217	0.0216	0.00
27/12/2006	JFRA On 03-May-07			jFra	9.1900	9.1910	0.0224	0.0224	0.00
27/12/2006	JFRA On 02-August-07			jFra	9.1300	9.1230	0.0223	0.0222	0.00
27/12/2006	JFRA On 01-November-07			jFra	9.0200	9.0430	0.0236	0.0237	0.00
27/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4024	4039	4024	4039	0.00
27/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	22749	22863	22749	22863	0.00
27/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19387	19529	19387	19529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4148	4149	4148	4149	0.00
27/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	24	27	24	27	0.00
27/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4078	4069	4078	4069	0.00
27/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	107	113	107	113	0.00
27/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4209	4279	4209	4279	0.00
27/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	237	234	237	234	0.00
27/12/2006	JN02 On 01-February-07			jNote	8.9000	8.8960	0.1621	0.1621	0.00
27/12/2006	JN02 On 03-May-07			jNote	8.8000	8.7970	0.1606	0.1605	0.00
27/12/2006	JN02 On 02-August-07			jNote	8.7000	8.6850	0.1589	0.1586	0.00
27/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	5359	5786	5359	5786	0.00
27/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7275	7683	7275	7683	0.00
27/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	8188	8361	8188	8361	0.00
27/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16326	16626	16326	16626	0.00
27/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	10977	11048	10977	11048	0.00
27/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21042	21369	21042	21369	0.00
27/12/2006	JN05 On 01-February-07			jNote	8.5300	8.5180	0.3433	0.3428	0.00
27/12/2006	JN05 On 03-May-07			jNote	8.4800	8.4580	0.3415	0.3409	0.00
27/12/2006	JN05 On 02-August-07			jNote	8.4100	8.3930	0.3396	0.3390	0.00
27/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	221	287	221	287	0.00
27/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29067	29745	29067	29745	0.00
27/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2299	2333	2299	2333	0.00
27/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33530	34260	33530	34260	0.00
27/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4227	4211	4227	4211	0.00
27/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38101	38825	38101	38825	0.00
27/12/2006	JN10 On 01-February-07			jNote	8.2200	8.2100	0.5527	0.5521	0.00
27/12/2006	JN10 On 03-May-07			jNote	8.1800	8.1640	0.5509	0.5503	0.00
27/12/2006	JN10 On 02-August-07			jNote	8.1300	8.1140	0.5491	0.5484	0.00
27/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	3	5	3	5	0.00
27/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	52224	53131	52224	53131	0.00
27/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	403	416	403	416	0.00
27/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	55781	56771	55781	56771	0.00
27/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1221	1211	1221	1211	0.00
27/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	60052	61094	60052	61094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	JROD On 31-January-07			jRod	8.5100	8.5330	0.0015	0.0024	0.00
27/12/2006	JROD On 28-February-07			jRod	8.8800	8.9190	0.0024	0.0033	0.00
27/12/2006	JROD On 30-March-07			jRod	8.6600	8.6830	0.0035	0.0044	0.00
27/12/2006	JROD On 30-April-07			jRod	8.9300	8.9450	0.0047	0.0057	0.00
27/12/2006	JROD On 31-May-07			jRod	9.1300	9.1510	0.0057	0.0067	0.00
27/12/2006	JROD On 29-December-06			jRod	8.1500	8.1460	0.0006	0.0015	0.00
27/12/2006	OTH1 On 01-February-07			Index Future	246.5100	246.6040	246.5070	246.6040	15.00
27/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	34224	35756	34224	35756	0.00
27/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	4954	5516	4954	5516	0.00
27/12/2006	R153 On 01-February-07			Bond Future	8.1800	8.1600	120.3458	120.3955	62.00
27/12/2006	R153 On 03-May-07			Bond Future	8.1200	8.1000	116.3514	116.3980	1.00
27/12/2006	R153 On 02-August-07			Bond Future	7.9300	7.9140	119.1863	119.2443	0.00
27/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7227	7903	7227	7903	0.00
27/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4747	4925	4747	4925	0.00
27/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18218	18731	18218	18731	0.00
27/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	6347	6394	6347	6394	0.00
27/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24649	25197	24649	25197	0.00
27/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	8381	8348	8381	8348	0.00
27/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3312	3850	3312	3850	0.00
27/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	9127	9168	9127	9168	0.00
27/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	24750	25278	24750	25278	0.00
27/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	3737	3799	3737	3799	0.00
27/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11616	12316	11616	12316	0.00
27/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	2553	2757	2553	2757	0.00
27/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	19699	20344	19699	20344	0.00
27/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	854	1002	854	1002	0.00
27/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14147	14837	14147	14837	0.00
27/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	1811	2005	1811	2005	0.00
27/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12858	13555	12858	13555	0.00
27/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2158	2358	2158	2358	0.00
27/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22470	22995	22470	22995	0.00
27/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	4493	4553	4493	4553	0.00
27/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28549	29116	28549	29116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	6604	6590	6604	6590	0.00
27/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27221	27804	27221	27804	0.00
27/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	305	392	305	392	0.00
27/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	23598	24125	23598	24125	0.00
27/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4102	4163	4102	4163	0.00
27/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29567	30137	29567	30137	0.00
27/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6208	6197	6208	6197	0.00
27/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30600	31174	30600	31174	0.00
27/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	5830	5823	5830	5823	0.00
27/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1153	1476	1153	1476	0.00
27/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15339	15165	15339	15165	0.00
27/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	325	473	325	473	0.00
27/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22961	22612	22961	22612	0.00
27/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	69	119	69	119	0.00
27/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31232	30785	31232	30785	0.00
27/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	11	23	11	23	0.00
27/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39780	39295	39780	39295	0.00
27/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57222	56725	57222	56725	0.00
27/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	1	3	1	3	0.00
27/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48456	47961	48456	47961	0.00
27/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35015	35555	35015	35555	0.00
27/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	102	145	102	145	0.00
27/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29579	30106	29579	30106	0.00
27/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	2524	2585	2524	2585	0.00
27/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34886	35471	34886	35471	0.00
27/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	4493	4498	4493	4498	0.00
27/12/2006	R157 On 01-February-07			Bond Future	7.8600	7.8450	140.1733	140.2487	0.00
27/12/2006	R157 On 03-May-07			Bond Future	7.8100	7.8050	136.3630	136.4294	504.00
27/12/2006	R157 On 02-August-07			Bond Future	7.7200	7.7030	139.6862	139.7731	0.00
27/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14667	15943	14667	15943	250.00
27/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	11280	11802	11280	11802	0.00
27/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	57311	58200	57311	58200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	7966	8191	7966	8191	0.00
27/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	68502	69469	68502	69469	0.00
27/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	13260	13358	13260	13358	0.00
27/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19168	20474	19168	20474	0.00
27/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	8295	8847	8295	8847	0.00
27/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	86438	87245	86438	87245	0.00
27/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	2646	2790	2646	2790	0.00
27/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32776	33999	32776	33999	0.00
27/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	3432	3900	3432	3900	0.00
27/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	42156	43276	42156	43276	150.00
27/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	1893	2258	1893	2258	0.00
27/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	48715	49762	48715	49762	0.00
27/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	1239	1533	1239	1533	0.00
27/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	52057	53072	52057	53072	0.00
27/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	996	1256	996	1256	0.00
27/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	58827	59781	58827	59781	0.00
27/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	634	833	634	833	0.00
27/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	68535	69396	68535	69396	0.00
27/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	5261	5459	5261	5459	0.00
27/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	78796	79769	78796	79769	0.00
27/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	9965	10069	9965	10069	0.00
27/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	120067	120829	120067	120829	0.00
27/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	7	15	7	15	150.00
27/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	55430	56413	55430	56413	0.00
27/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	796	1025	796	1025	0.00
27/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	65669	66571	65669	66571	0.00
27/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	396	544	396	544	0.00
27/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	71442	72295	71442	72295	0.00
27/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	4718	4907	4718	4907	0.00
27/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	81452	82424	81452	82424	0.00
27/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	9253	9357	9253	9357	0.00
27/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	74384	75228	74384	75228	0.00
27/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	4221	4401	4221	4401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	77319	78210	77319	78210	0.00
27/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	1765	1787	1765	1787	0.00
27/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	82863	83683	82863	83683	0.00
27/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	121	186	121	186	0.00
27/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9152	10298	9152	10298	0.00
27/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	17100	17491	17100	17491	0.00
27/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3572	4356	3572	4356	0.00
27/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	30695	30725	30695	30725	0.00
27/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1080	1477	1080	1477	0.00
27/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	47743	47386	47743	47386	0.00
27/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	246	392	246	392	0.00
27/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	66819	66211	66819	66211	0.00
27/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	99927	100708	99927	100708	0.00
27/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	35	61	35	61	0.00
27/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	116739	117503	116739	117503	0.00
27/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	10	19	10	19	0.00
27/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	133262	134019	133262	134019	0.00
27/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	3	6	3	6	0.00
27/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	95140	96107	95140	96107	0.00
27/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	6283	6381	6283	6381	0.00
27/12/2006	R186 On 01-February-07			Bond Future	7.4200	7.4100	133.0498	133.2152	2.00
27/12/2006	R186 On 03-May-07			Bond Future	7.3800	7.3650	136.0916	136.2315	0.00
27/12/2006	R186 On 02-August-07			Bond Future	7.3400	7.3240	133.7908	133.9305	0.00
27/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	24474	26715	24474	26715	0.00
27/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	14738	15325	14738	15325	0.00
27/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	112302	113964	112302	113964	0.00
27/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	7900	8163	7900	8163	0.00
27/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	123431	124982	123431	124982	0.00
27/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	14568	14723	14568	14723	0.00
27/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	46194	48455	46194	48455	0.00
27/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	5586	6192	5586	6192	0.00
27/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	72141	74172	72141	74172	0.00
27/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	1751	2128	1751	2128	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	94076	95936	94076	95936	0.00
27/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	617	822	617	822	0.00
27/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	105112	106912	105112	106912	0.00
27/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	363	507	363	507	0.00
27/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	131458	133074	131458	133074	0.00
27/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	4930	5146	4930	5146	0.00
27/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	126984	128709	126984	128709	0.00
27/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	127	197	127	197	0.00
27/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	141225	142771	141225	142771	0.00
27/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	10376	10525	10376	10525	0.00
27/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	141205	142796	141205	142796	0.00
27/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	3844	4036	3844	4036	0.00
27/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	145754	147297	145754	147297	0.00
27/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	9503	9650	9503	9650	0.00
27/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	150309	151849	150309	151849	0.00
27/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	8693	8837	8693	8837	0.00
27/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	153656	155333	153656	155333	0.00
27/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	28	51	28	51	0.00
27/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	160856	162399	160856	162399	0.00
27/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	2278	2422	2278	2422	0.00
27/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	168720	170243	168720	170243	0.00
27/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	6015	6141	6015	6141	0.00
27/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	99593	101419	99593	101419	0.00
27/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	469	640	469	640	0.00
27/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10305	12064	10305	12064	0.00
27/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	32580	32685	32580	32685	0.00
27/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3227	4214	3227	4214	0.00
27/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	58701	58034	58701	58034	0.00
27/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	714	1089	714	1089	0.00
27/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	90628	89349	90628	89349	0.00
27/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	107	201	107	201	0.00
27/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	125755	124195	125755	124195	0.00
27/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	179482	181144	179482	181144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	6	13	6	13	0.00
27/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	136322	137925	136322	137925	0.00
27/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	4358	4562	4358	4562	0.00
27/12/2006	R194 On 01-February-07			Bond Future	8.7500	8.7200	105.6233	105.6514	0.00
27/12/2006	R194 On 03-May-07			Bond Future	8.5800	8.5530	102.9463	102.9634	0.00
27/12/2006	R194 On 02-August-07			Bond Future	8.3600	8.3410	105.2219	105.2340	0.00
27/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1873	2147	1873	2147	0.00
27/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2354	2348	2354	2348	0.00
27/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4592	4763	4592	4763	0.00
27/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3231	3230	3231	3230	0.00
27/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6310	6437	6310	6437	0.00
27/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4197	4204	4197	4204	0.00
27/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2127	2414	2127	2414	0.00
27/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2107	2113	2107	2113	0.00
27/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1044	1261	1044	1261	0.00
27/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3536	3473	3536	3473	0.00
27/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1637	1899	1637	1899	0.00
27/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2620	2602	2620	2602	0.00
27/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5742	5922	5742	5922	0.00
27/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2441	2450	2441	2450	0.00
27/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6940	7069	6940	7069	0.00
27/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3739	3748	3739	3748	0.00
27/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5500	5679	5500	5679	0.00
27/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2587	2594	2587	2594	0.00
27/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5990	6171	5990	6171	0.00
27/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2302	2312	2302	2312	0.00
27/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7268	7398	7268	7398	0.00
27/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3523	3533	3523	3533	0.00
27/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7103	7233	7103	7233	0.00
27/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3630	3640	3630	3640	0.00
27/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7034	7220	7034	7220	0.00
27/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1800	1815	1800	1815	0.00
27/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	411	545	411	545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5425	5278	5425	5278	0.00
27/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	122	185	122	185	0.00
27/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7666	7448	7666	7448	0.00
27/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	25	46	25	46	0.00
27/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10110	9849	10110	9849	0.00
27/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5	11	5	11	0.00
27/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12639	12364	12639	12364	0.00
27/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	1	2	1	2	0.00
27/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15194	14914	15194	14914	0.00
27/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17762	17481	17762	17481	0.00
27/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20340	20059	20340	20059	0.00
27/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28133	27852	28133	27852	0.00
27/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25526	25245	25526	25245	0.00
27/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22928	22647	22928	22647	0.00
27/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7948	8081	7948	8081	0.00
27/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3118	3131	3118	3131	0.00
27/12/2006	R201 On 01-February-07			Bond Future	7.8400	7.8240	106.3963	106.4802	0.00
27/12/2006	R201 On 03-May-07			Bond Future	7.7800	7.7640	108.8242	108.8946	0.00
27/12/2006	R201 On 02-August-07			Bond Future	7.7200	7.7100	106.8049	106.8739	0.00
27/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7483	8497	7483	8497	0.00
27/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12768	12943	12768	12943	0.00
27/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47600	48452	47600	48452	0.00
27/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	6180	6327	6180	6327	0.00
27/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	53690	54453	53690	54453	0.00
27/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	10193	10267	10193	10267	0.00
27/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15631	16809	15631	16809	0.00
27/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	5989	6328	5989	6328	0.00
27/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	26692	27834	26692	27834	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	2388	2692	2388	2692	0.00
27/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	39512	40537	39512	40537	0.00
27/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	810	997	810	997	0.00
27/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	47615	48577	47615	48577	0.00
27/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	397	520	397	520	0.00
27/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56596	57434	56596	57434	0.00
27/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	4100	4233	4100	4233	0.00
27/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	61911	62679	61911	62679	0.00
27/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	7601	7679	7601	7679	0.00
27/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	42193	43196	42193	43196	0.00
27/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	642	806	642	806	0.00
27/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	44895	45877	44895	45877	0.00
27/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	506	649	506	649	0.00
27/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	53084	54013	53084	54013	0.00
27/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	240	330	240	330	0.00
27/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58922	59755	58922	59755	0.00
27/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	3681	3809	3681	3809	0.00
27/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	64034	64802	64034	64802	0.00
27/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	7043	7121	7043	7121	0.00
27/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	61274	62102	61274	62102	0.00
27/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	3298	3421	3298	3421	0.00
27/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	66180	66948	66180	66948	0.00
27/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	6518	6596	6518	6596	0.00
27/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	66804	67680	66804	67680	0.00
27/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	69	107	69	107	0.00
27/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	70902	71707	70902	71707	0.00
27/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	2080	2180	2080	2180	0.00
27/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2903	3585	2903	3585	0.00
27/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	23389	23232	23389	23232	0.00
27/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	867	1206	867	1206	0.00
27/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	36832	36332	36832	36332	0.00
27/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	193	315	193	315	0.00
27/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	51921	51205	51921	51205	0.00

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27/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	31	63	31	63	0.00
27/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	67812	67005	67812	67005	0.00
27/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	80397	81250	80397	81250	0.00
27/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	19	33	19	33	0.00
27/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	74983	75747	74983	75747	0.00
27/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	4726	4800	4726	4800	0.00
27/12/2006	R203 On 01-February-07			Bond Future	7.7300	7.7120	107.0151	107.1177	0.00
27/12/2006	R203 On 03-May-07			Bond Future	7.6700	7.6590	105.2802	105.3672	0.00
27/12/2006	R203 On 02-August-07			Bond Future	7.6200	7.6110	107.6082	107.6870	0.00
27/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10354	11542	10354	11542	0.00
27/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	8598	8759	8598	8759	0.00
27/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	59572	60500	59572	60500	0.00
27/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	1709	1768	1709	1768	0.00
27/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	64667	65493	64667	65493	0.00
27/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	4217	4256	4217	4256	0.00
27/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22431	23697	22431	23697	0.00
27/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	2612	2852	2612	2852	0.00
27/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	37999	39148	37999	39148	0.00
27/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	530	652	530	652	0.00
27/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	54786	55844	54786	55844	0.00
27/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	69	101	69	101	0.00
27/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	61532	62575	61532	62575	0.00
27/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	27	43	27	43	0.00
27/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	58162	59212	58162	59212	0.00
27/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	43	66	43	66	0.00
27/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	71991	72902	71991	72902	0.00
27/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	807	849	807	849	0.00
27/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	71578	72609	71578	72609	0.00
27/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	6	10	6	10	0.00
27/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	76150	76975	76150	76975	0.00
27/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	2577	2615	2577	2615	0.00
27/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	75137	76045	75137	76045	0.00
27/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	661	698	661	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	79081	79906	79081	79906	0.00
27/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	2264	2301	2264	2301	0.00
27/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	78293	79196	78293	79196	0.00
27/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	538	572	538	572	0.00
27/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	82032	82855	82032	82855	0.00
27/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	1984	2019	1984	2019	0.00
27/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	64893	65930	64893	65930	0.00
27/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	16	27	16	27	0.00
27/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	88045	89072	88045	89072	0.00
27/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
27/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3412	4194	3412	4194	0.00
27/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	20143	19899	20143	19899	0.00
27/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	740	1062	740	1062	0.00
27/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	36393	35689	36393	35689	0.00
27/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	0	1	0	1	0.00
27/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	95145	94120	95145	94120	0.00
27/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8	19	8	19	0.00
27/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	74856	73840	74856	73840	0.00
27/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	99	177	99	177	0.00
27/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	55120	54172	55120	54172	0.00
27/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	90947	91836	90947	91836	0.00
27/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	225	245	225	245	0.00
27/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	93969	94785	93969	94785	0.00
27/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1140	1169	1140	1169	0.00
27/12/2006	R204 On 01-February-07			Bond Future	7.6900	7.6730	103.4273	103.5369	0.00
27/12/2006	R204 On 03-May-07			Bond Future	7.6400	7.6240	105.7907	105.8838	0.00
27/12/2006	R204 On 02-August-07			Bond Future	7.5900	7.5800	104.0842	104.1764	0.00
27/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15441	16919	15441	16919	0.00
27/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	10530	10912	10530	10912	0.00
27/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	70194	71304	70194	71304	0.00
27/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	5998	6177	5998	6177	0.00
27/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	77502	78523	77502	78523	0.00
27/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	10779	10878	10779	10878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28494	30013	28494	30013	0.00
27/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	4401	4824	4401	4824	0.00
27/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	44359	45748	44359	45748	0.00
27/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	1564	1858	1564	1858	0.00
27/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	61505	62752	61505	62752	0.00
27/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	477	628	477	628	0.00
27/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	68483	69688	68483	69688	0.00
27/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	289	399	289	399	0.00
27/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	64992	66217	64992	66217	0.00
27/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	372	501	372	501	0.00
27/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	78941	80101	78941	80101	0.00
27/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	132	197	132	197	0.00
27/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	82166	83250	82166	83250	0.00
27/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	3880	4033	3880	4033	0.00
27/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	88536	89557	88536	89557	0.00
27/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	7895	7994	7895	7994	0.00
27/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	85227	86304	85227	86304	0.00
27/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	3462	3608	3462	3608	0.00
27/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	91361	92381	91361	92381	0.00
27/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	7283	7381	7283	7381	0.00
27/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	88310	89379	88310	89379	0.00
27/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	3083	3221	3083	3221	0.00
27/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	94209	95228	94209	95228	0.00
27/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	6710	6807	6710	6807	0.00
27/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	71974	73162	71974	73162	0.00
27/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	224	316	224	316	0.00
27/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	96183	97304	96183	97304	0.00
27/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	36	61	36	61	0.00
27/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6892	8063	6892	8063	0.00
27/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	21657	21732	21657	21732	0.00
27/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2407	3107	2407	3107	0.00
27/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	37357	36961	37357	36961	0.00
27/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	634	938	634	938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	56293	55501	56293	55501	0.00
27/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	17	37	17	37	0.00
27/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	98726	97651	98726	97651	0.00
27/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	122	216	122	216	0.00
27/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	77029	76027	77029	76027	0.00
27/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	100803	101842	100803	101842	0.00
27/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	1898	2005	1898	2005	0.00
27/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	105795	106806	105795	106806	0.00
27/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	4780	4868	4780	4868	0.00
27/12/2006	R206 On 01-February-07			Bond Future	7.8700	7.8470	98.5140	98.6182	0.00
27/12/2006	R206 On 03-May-07			Bond Future	7.8000	7.7860	100.7634	100.8550	0.00
27/12/2006	R206 On 02-August-07			Bond Future	7.7500	7.7300	99.2223	99.3116	0.00
27/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4537	5400	4537	5400	0.00
27/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	10653	10474	10653	10474	0.00
27/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12046	12746	12046	12746	0.00
27/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	14798	14581	14798	14581	0.00
27/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	17157	17811	17157	17811	0.00
27/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	17058	16819	17058	16819	0.00
27/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	11109	12238	11109	12238	0.00
27/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	4213	4301	4213	4301	0.00
27/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	18831	19652	18831	19652	0.00
27/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	8922	8828	8922	8828	0.00
27/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	23913	24658	23913	24658	0.00
27/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	11518	11369	11518	11369	0.00
27/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	20895	22058	20895	22058	0.00
27/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	1200	1321	1200	1321	0.00
27/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	27298	28197	27298	28197	0.00
27/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	4930	4912	4930	4912	0.00
27/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	31900	32712	31900	32712	0.00
27/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	7396	7316	7396	7316	0.00
27/12/2006	R207 On 01-February-07			Bond Future	7.6200	7.6040	97.4467	97.5505	0.00
27/12/2006	R207 On 03-May-07			Bond Future	7.5700	7.5570	99.6668	99.7700	0.00
27/12/2006	R207 On 02-August-07			Bond Future	7.5300	7.5160	98.2260	98.3204	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6457	7517	6457	7517	0.00
27/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	15849	15871	15849	15871	0.00
27/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	71732	72823	71732	72823	0.00
27/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	1603	1663	1603	1663	0.00
27/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	76429	77409	76429	77409	0.00
27/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	3781	3816	3781	3816	0.00
27/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16487	17818	16487	17818	0.00
27/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	5958	6251	5958	6251	0.00
27/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	31476	32745	31476	32745	0.00
27/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	1566	1797	1566	1797	0.00
27/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	49040	50166	49040	50166	0.00
27/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	274	362	274	362	0.00
27/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	63534	64599	63534	64599	0.00
27/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	49	76	49	76	0.00
27/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	70743	71794	70743	71794	0.00
27/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	19	32	19	32	0.00
27/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	67145	68202	67145	68202	0.00
27/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	31	50	31	50	0.00
27/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	77892	78936	77892	78936	0.00
27/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	7	12	7	12	0.00
27/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	85088	86162	85088	86162	0.00
27/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	774	816	774	816	0.00
27/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	88972	89951	88972	89951	0.00
27/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	2282	2316	2282	2316	0.00
27/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	84972	86012	84972	86012	0.00
27/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2	5	2	5	0.00
27/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	88452	89521	88452	89521	0.00
27/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	638	676	638	676	0.00
27/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	92153	93131	92153	93131	0.00
27/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	1999	2032	1999	2032	0.00
27/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	91818	92883	91818	92883	0.00
27/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	524	557	524	557	0.00
27/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	95347	96324	95347	96324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	1747	1779	1747	1779	0.00
27/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	74326	75373	74326	75373	0.00
27/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	11	20	11	20	0.00
27/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1738	2291	1738	2291	0.00
27/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	31608	31124	31608	31124	0.00
27/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	299	475	299	475	0.00
27/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	51224	50362	51224	50362	0.00
27/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	31	64	31	64	0.00
27/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	72603	71598	72603	71598	0.00
27/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	102346	103384	102346	103384	0.00
27/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2	5	2	5	0.00
27/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	94833	93799	94833	93799	0.00
27/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	105260	106311	105260	106311	0.00
27/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	227	247	227	247	0.00
27/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	108199	109169	108199	109169	0.00
27/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	994	1019	994	1019	0.00
27/12/2006	TRT1 On 01-February-07			Index Future	247.3300	247.4590	247.3310	247.4590	500.00
27/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	40722	42443	40722	42443	0.00
27/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	3412	3853	3412	3853	0.00
28/12/2006	CRD1 On 01-February-07			Index Future	107.3300	107.3260	107.3270	107.3260	10.00
28/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15243	15303	15243	15303	0.00
28/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	1973	2043	1973	2043	0.00
28/12/2006	GOVI On 01-February-07			jGovi	250.3000	250.3045	250.3010	250.3045	66.00
28/12/2006	GOVI On 03-May-07			jGovi	255.8400	255.8490	255.8440	255.8490	118.00
28/12/2006	GOVI On 02-August-07			jGovi	261.4000	261.4435	261.3950	261.4435	0.00
28/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	203010	203045	203010	203045	0.00
28/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
28/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	208441	208491	208441	208491	0.00
28/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	1	1	1	1	0.00
28/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	209012	209497	209012	209497	0.00
28/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	62	62	62	62	0.00
28/12/2006	ILBI On 01-February-07			Index Future	269.7800	269.8080	269.7830	269.8080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	50373	50714	50373	50714	0.00
28/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	2543	2634	2543	2634	0.00
28/12/2006	J153 On 31-August-10			jSwap	8.7300	8.7270	0.0417	0.0417	0.00
28/12/2006	J157 On 15-September-15			jSwap	8.4100	8.3990	0.0532	0.0539	0.00
28/12/2006	J186 On 21-December-26			jSwap	7.8900	7.8260	0.0378	0.0321	0.00
28/12/2006	J194 On 28-February-08			jSwap	9.0200	9.0180	0.0214	0.0214	0.00
28/12/2006	J201 On 22-December-14			jSwap	8.4500	8.4410	0.0540	0.0536	0.00
28/12/2006	J203 On 15-September-17			jSwap	8.3100	8.3020	0.0584	0.0580	0.00
28/12/2006	J204 On 21-December-18			jSwap	8.2600	8.2460	0.0565	0.0557	0.00
28/12/2006	J207 On 15-January-20			jSwap	8.2000	8.1850	0.0166	0.0153	0.00
28/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1680	0.0000	0.0000	0.00
28/12/2006	JFRA On 01-February-07			jFra	9.1500	9.1510	0.0223	0.0223	0.00
28/12/2006	JFRA On 07-February-08			jFra	8.8800	8.8810	0.0217	0.0217	0.00
28/12/2006	JFRA On 03-May-07			jFra	9.1900	9.1920	0.0224	0.0224	0.00
28/12/2006	JFRA On 02-August-07			jFra	9.1300	9.1290	0.0223	0.0223	0.00
28/12/2006	JFRA On 01-November-07			jFra	9.0200	9.0150	0.0237	0.0236	0.00
28/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4022	4024	4022	4024	0.00
28/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
28/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	22718	22749	22718	22749	0.00
28/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19367	19387	19367	19387	0.00
28/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4145	4148	4145	4148	0.00
28/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	24	24	24	24	0.00
28/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4083	4078	4083	4078	0.00
28/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	105	107	105	107	0.00
28/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4224	4209	4224	4209	0.00
28/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	234	237	234	237	0.00
28/12/2006	JN02 On 01-February-07			jNote	8.9000	8.8950	0.1621	0.1621	0.00
28/12/2006	JN02 On 03-May-07			jNote	8.8000	8.8040	0.1606	0.1606	0.00
28/12/2006	JN02 On 02-August-07			jNote	8.7000	8.6990	0.1588	0.1589	0.00
28/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	5272	5359	5272	5359	0.00
28/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7188	7275	7188	7275	0.00
28/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	8129	8188	8129	8188	0.00
28/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16303	16326	16303	16326	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	10914	10977	10914	10977	0.00
28/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	21052	21042	21052	21042	0.00
28/12/2006	JN05 On 01-February-07			jNote	8.5400	8.5330	0.3434	0.3433	0.00
28/12/2006	JN05 On 03-May-07			jNote	8.4800	8.4750	0.3416	0.3415	0.00
28/12/2006	JN05 On 02-August-07			jNote	8.4100	8.4110	0.3397	0.3396	0.00
28/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	207	221	207	221	0.00
28/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	28973	29067	28973	29067	0.00
28/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2283	2299	2283	2299	0.00
28/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33433	33530	33433	33530	0.00
28/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4218	4227	4218	4227	0.00
28/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38011	38101	38011	38101	0.00
28/12/2006	JN10 On 01-February-07			jNote	8.2300	8.2230	0.5529	0.5527	0.00
28/12/2006	JN10 On 03-May-07			jNote	8.1800	8.1780	0.5512	0.5509	0.00
28/12/2006	JN10 On 02-August-07			jNote	8.1400	8.1290	0.5494	0.5491	0.00
28/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2	3	2	3	0.00
28/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	51883	52224	51883	52224	0.00
28/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	406	403	406	403	0.00
28/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	55440	55781	55440	55781	0.00
28/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1237	1221	1237	1221	0.00
28/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	59655	60052	59655	60052	0.00
28/12/2006	JROD On 31-January-07			jRod	8.5100	8.5050	0.0015	0.0015	0.00
28/12/2006	JROD On 28-February-07			jRod	8.8800	8.8790	0.0024	0.0024	0.00
28/12/2006	JROD On 30-March-07			jRod	8.6600	8.6620	0.0035	0.0035	0.00
28/12/2006	JROD On 30-April-07			jRod	8.9300	8.9250	0.0047	0.0047	0.00
28/12/2006	JROD On 31-May-07			jRod	9.1400	9.1330	0.0057	0.0057	0.00
28/12/2006	JROD On 29-December-06			jRod	8.1500	8.1470	0.0000	0.0006	0.00
28/12/2006	OTH1 On 01-February-07			Index Future	246.5100	246.5070	246.5060	246.5070	15.00
28/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	34056	34224	34056	34224	0.00
28/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	4796	4954	4796	4954	0.00
28/12/2006	R153 On 01-February-07			Bond Future	8.1700	8.1750	120.3624	120.3458	62.00
28/12/2006	R153 On 03-May-07			Bond Future	8.1100	8.1150	116.3669	116.3514	1.00
28/12/2006	R153 On 02-August-07			Bond Future	7.9400	7.9340	119.1689	119.1863	0.00
28/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7241	7227	7241	7227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4595	4747	4595	4747	0.00
28/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18281	18218	18281	18218	0.00
28/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	6254	6347	6254	6347	0.00
28/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24500	24649	24500	24649	0.00
28/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	8406	8381	8406	8381	0.00
28/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3295	3312	3295	3312	0.00
28/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	8944	9127	8944	9127	0.00
28/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	24837	24750	24837	24750	0.00
28/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	3669	3737	3669	3737	0.00
28/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11667	11616	11667	11616	0.00
28/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	2439	2553	2439	2553	0.00
28/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	19805	19699	19805	19699	0.00
28/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	794	854	794	854	0.00
28/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14217	14147	14217	14147	0.00
28/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	1717	1811	1717	1811	0.00
28/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12919	12858	12919	12858	0.00
28/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2053	2158	2053	2158	0.00
28/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22549	22470	22549	22470	0.00
28/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	4417	4493	4417	4493	0.00
28/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28394	28549	28394	28549	0.00
28/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	6622	6604	6622	6604	0.00
28/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27358	27221	27358	27221	0.00
28/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	277	305	277	305	0.00
28/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	23681	23598	23681	23598	0.00
28/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	4030	4102	4030	4102	0.00
28/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29410	29567	29410	29567	0.00
28/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6225	6208	6225	6208	0.00
28/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30442	30600	30442	30600	0.00
28/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	5846	5830	5846	5830	0.00
28/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1132	1153	1132	1153	0.00
28/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	15153	15339	15153	15339	0.00
28/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	313	325	313	325	0.00
28/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22783	22961	22783	22961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	65	69	65	69	0.00
28/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	31062	31232	31062	31232	0.00
28/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	10	11	10	11	0.00
28/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39613	39780	39613	39780	0.00
28/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	57056	57222	57056	57222	0.00
28/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
28/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	48290	48456	48290	48456	0.00
28/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35169	35015	35169	35015	0.00
28/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	90	102	90	102	0.00
28/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29681	29579	29681	29579	0.00
28/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	2471	2524	2471	2524	0.00
28/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	34722	34886	34722	34886	0.00
28/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	4504	4493	4504	4493	0.00
28/12/2006	R157 On 01-February-07			Bond Future	7.8500	7.8550	140.2110	140.1733	0.00
28/12/2006	R157 On 03-May-07			Bond Future	7.8100	7.8140	136.3925	136.3630	504.00
28/12/2006	R157 On 02-August-07			Bond Future	7.7200	7.7150	139.6428	139.6862	0.00
28/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14695	14667	14695	14667	250.00
28/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	10931	11280	10931	11280	0.00
28/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	57470	57311	57470	57311	0.00
28/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	7830	7966	7830	7966	0.00
28/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	68113	68502	68113	68502	0.00
28/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	13305	13260	13305	13260	0.00
28/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19237	19168	19237	19168	0.00
28/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	7987	8295	7987	8295	0.00
28/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	86667	86438	86667	86438	0.00
28/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	2581	2646	2581	2646	0.00
28/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	32961	32776	32961	32776	0.00
28/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	3239	3432	3239	3432	0.00
28/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	42402	42156	42402	42156	150.00
28/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	1761	1893	1761	1893	0.00
28/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	48993	48715	48993	48715	0.00
28/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	1141	1239	1141	1239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	52350	52057	52350	52057	0.00
28/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	912	996	912	996	0.00
28/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	59144	58827	59144	58827	0.00
28/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	574	634	574	634	0.00
28/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	68725	68535	68725	68535	0.00
28/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	5157	5261	5157	5261	0.00
28/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	78393	78796	78393	78796	0.00
28/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	9996	9965	9996	9965	0.00
28/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	120443	120067	120443	120067	0.00
28/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	6	7	6	7	150.00
28/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	55736	55430	55736	55430	0.00
28/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	725	796	725	796	0.00
28/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	66004	65669	66004	65669	0.00
28/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	355	396	355	396	0.00
28/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	71639	71442	71639	71442	0.00
28/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	4620	4718	4620	4718	0.00
28/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	81045	81452	81045	81452	0.00
28/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	9281	9253	9281	9253	0.00
28/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	74588	74384	74588	74384	0.00
28/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	4131	4221	4131	4221	0.00
28/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	76899	77319	76899	77319	0.00
28/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	1780	1765	1780	1765	0.00
28/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	83224	82863	83224	82863	0.00
28/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	105	121	105	121	0.00
28/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9133	9152	9133	9152	0.00
28/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	16703	17100	16703	17100	0.00
28/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3522	3572	3522	3572	0.00
28/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	30269	30695	30269	30695	0.00
28/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1045	1080	1045	1080	0.00
28/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	47331	47743	47331	47743	0.00
28/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	232	246	232	246	0.00
28/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	66428	66819	66428	66819	0.00
28/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	100299	99927	100299	99927	0.00

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28/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	29	35	29	35	0.00
28/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	117114	116739	117114	116739	0.00
28/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	8	10	8	10	0.00
28/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	133638	133262	133638	133262	0.00
28/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2	3	2	3	0.00
28/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	94722	95140	94722	95140	0.00
28/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	6299	6283	6299	6283	0.00
28/12/2006	R186 On 01-February-07			Bond Future	7.4300	7.4230	132.9862	133.0498	2.00
28/12/2006	R186 On 03-May-07			Bond Future	7.3800	7.3760	136.0153	136.0916	0.00
28/12/2006	R186 On 02-August-07			Bond Future	7.3400	7.3350	133.7148	133.7908	0.00
28/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	23839	24474	23839	24474	0.00
28/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	14739	14738	14739	14738	0.00
28/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	111556	112302	111556	112302	0.00
28/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	7915	7900	7915	7900	0.00
28/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	122729	123431	122729	123431	0.00
28/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	14627	14568	14627	14568	0.00
28/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	45491	46194	45491	46194	0.00
28/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	5518	5586	5518	5586	0.00
28/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	71452	72141	71452	72141	0.00
28/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	1698	1751	1698	1751	0.00
28/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	93411	94076	93411	94076	0.00
28/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	587	617	587	617	0.00
28/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	104455	105112	104455	105112	0.00
28/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	341	363	341	363	0.00
28/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	130699	131458	130699	131458	0.00
28/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	4932	4930	4932	4930	0.00
28/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	126338	126984	126338	126984	0.00
28/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	117	127	117	127	0.00
28/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	140503	141225	140503	141225	0.00
28/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	10415	10376	10415	10376	0.00
28/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	140442	141205	140442	141205	0.00
28/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	3843	3844	3843	3844	0.00
28/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	145028	145754	145028	145754	0.00



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28/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	9538	9503	9538	9503	0.00
28/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	149579	150309	149579	150309	0.00
28/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	8724	8693	8724	8693	0.00
28/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	153017	153656	153017	153656	0.00
28/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	25	28	25	28	0.00
28/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	160089	160856	160089	160856	0.00
28/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	2274	2278	2274	2278	0.00
28/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	167978	168720	167978	168720	0.00
28/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	6033	6015	6033	6015	0.00
28/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	98932	99593	98932	99593	0.00
28/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	443	469	443	469	0.00
28/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	9854	10305	9854	10305	0.00
28/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	32764	32580	32764	32580	0.00
28/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2999	3227	2999	3227	0.00
28/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	59109	58701	59109	58701	0.00
28/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	637	714	637	714	0.00
28/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	91187	90628	91187	90628	0.00
28/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	90	107	90	107	0.00
28/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	126374	125755	126374	125755	0.00
28/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	178846	179482	178846	179482	0.00
28/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	5	6	5	6	0.00
28/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	135560	136322	135560	136322	0.00
28/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	4359	4358	4359	4358	0.00
28/12/2006	R194 On 01-February-07			Bond Future	8.7500	8.7480	105.6173	105.6233	0.00
28/12/2006	R194 On 03-May-07			Bond Future	8.5800	8.5750	102.9417	102.9463	0.00
28/12/2006	R194 On 02-August-07			Bond Future	8.3700	8.3630	105.2186	105.2219	0.00
28/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2068	2127	2068	2127	0.00
28/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	2108	2107	2108	2107	0.00
28/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4551	4592	4551	4592	0.00
28/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3236	3231	3236	3231	0.00
28/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6280	6310	6280	6310	0.00
28/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4200	4197	4200	4197	0.00
28/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1815	1873	1815	1873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2357	2354	2357	2354	0.00
28/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	999	1044	999	1044	0.00
28/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3552	3536	3552	3536	0.00
28/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1582	1637	1582	1637	0.00
28/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2626	2620	2626	2620	0.00
28/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5698	5742	5698	5742	0.00
28/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2444	2441	2444	2441	0.00
28/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6909	6940	6909	6940	0.00
28/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3740	3739	3740	3739	0.00
28/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5457	5500	5457	5500	0.00
28/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2590	2587	2590	2587	0.00
28/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	5945	5990	5945	5990	0.00
28/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2304	2302	2304	2302	0.00
28/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7236	7268	7236	7268	0.00
28/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3524	3523	3524	3523	0.00
28/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7071	7103	7071	7103	0.00
28/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3631	3630	3631	3630	0.00
28/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	6988	7034	6988	7034	0.00
28/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1800	1800	1800	1800	0.00
28/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	386	411	386	411	0.00
28/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5459	5425	5459	5425	0.00
28/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	111	122	111	122	0.00
28/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7716	7666	7716	7666	0.00
28/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	22	25	22	25	0.00
28/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10167	10110	10167	10110	0.00
28/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4	5	4	5	0.00
28/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12698	12639	12698	12639	0.00
28/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
28/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15254	15194	15254	15194	0.00
28/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17822	17762	17822	17762	0.00
28/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20400	20340	20400	20340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28193	28133	28193	28133	0.00
28/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25586	25526	25586	25526	0.00
28/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22988	22928	22988	22928	0.00
28/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7916	7948	7916	7948	0.00
28/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3119	3118	3119	3118	0.00
28/12/2006	R201 On 01-February-07			Bond Future	7.8400	7.8380	106.3664	106.3963	0.00
28/12/2006	R201 On 03-May-07			Bond Future	7.7800	7.7760	108.7890	108.8242	0.00
28/12/2006	R201 On 02-August-07			Bond Future	7.7300	7.7220	106.7762	106.8049	0.00
28/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7223	7483	7223	7483	0.00
28/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12808	12768	12808	12768	0.00
28/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47261	47600	47261	47600	0.00
28/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	6193	6180	6193	6180	0.00
28/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	53425	53690	53425	53690	0.00
28/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	10215	10193	10215	10193	0.00
28/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15305	15631	15305	15631	0.00
28/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	5961	5989	5961	5989	0.00
28/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	26351	26692	26351	26692	0.00
28/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	2347	2388	2347	2388	0.00
28/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	39184	39512	39184	39512	0.00
28/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	781	810	781	810	0.00
28/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	47296	47615	47296	47615	0.00
28/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	378	397	378	397	0.00
28/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56248	56596	56248	56596	0.00
28/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	4104	4100	4104	4100	0.00
28/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	61638	61911	61638	61911	0.00
28/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	7614	7601	7614	7601	0.00
28/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	41868	42193	41868	42193	0.00
28/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	617	642	617	642	0.00
28/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	44574	44895	44574	44895	0.00
28/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	484	506	484	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	52771	53084	52771	53084	0.00
28/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	226	240	226	240	0.00
28/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	58572	58922	58572	58922	0.00
28/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	3684	3681	3684	3681	0.00
28/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	63758	64034	63758	64034	0.00
28/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	7054	7043	7054	7043	0.00
28/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	60923	61274	60923	61274	0.00
28/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	3299	3298	3299	3298	0.00
28/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	65903	66180	65903	66180	0.00
28/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	6528	6518	6528	6518	0.00
28/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	66498	66804	66498	66804	0.00
28/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	63	69	63	69	0.00
28/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	70548	70902	70548	70902	0.00
28/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	2078	2080	2078	2080	0.00
28/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2742	2903	2742	2903	0.00
28/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	23528	23389	23528	23389	0.00
28/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	794	867	794	867	0.00
28/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	37059	36832	37059	36832	0.00
28/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	170	193	170	193	0.00
28/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	52198	51921	52198	51921	0.00
28/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	26	31	26	31	0.00
28/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	68106	67812	68106	67812	0.00
28/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	80096	80397	80096	80397	0.00
28/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	17	19	17	19	0.00
28/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	74701	74983	74701	74983	0.00
28/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	4731	4726	4731	4726	0.00
28/12/2006	R203 On 01-February-07			Bond Future	7.7300	7.7260	106.9784	107.0151	0.00
28/12/2006	R203 On 03-May-07			Bond Future	7.6800	7.6710	105.2367	105.2802	0.00
28/12/2006	R203 On 02-August-07			Bond Future	7.6300	7.6220	107.5653	107.6082	0.00
28/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10028	10354	10028	10354	0.00
28/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	8638	8598	8638	8598	0.00
28/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	59147	59572	59147	59572	0.00
28/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	1719	1709	1719	1709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	64267	64667	64267	64667	0.00
28/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	4247	4217	4247	4217	0.00
28/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22045	22431	22045	22431	0.00
28/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	2592	2612	2592	2612	0.00
28/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	37617	37999	37617	37999	0.00
28/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	514	530	514	530	0.00
28/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	54415	54786	54415	54786	0.00
28/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	64	69	64	69	0.00
28/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	61164	61532	61164	61532	0.00
28/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	25	27	25	27	0.00
28/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	57793	58162	57793	58162	0.00
28/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	40	43	40	43	0.00
28/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	71559	71991	71559	71991	0.00
28/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	810	807	810	807	0.00
28/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	71211	71578	71211	71578	0.00
28/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	5	6	5	6	0.00
28/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	75738	76150	75738	76150	0.00
28/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	2594	2577	2594	2577	0.00
28/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	74705	75137	74705	75137	0.00
28/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	663	661	663	661	0.00
28/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	78667	79081	78667	79081	0.00
28/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	2279	2264	2279	2264	0.00
28/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	77860	78293	77860	78293	0.00
28/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	540	538	540	538	0.00
28/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	81616	82032	81616	82032	0.00
28/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	1997	1984	1997	1984	0.00
28/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	64525	64893	64525	64893	0.00
28/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15	16	15	16	0.00
28/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	87679	88045	87679	88045	0.00
28/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3220	3412	3220	3412	0.00
28/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	20317	20143	20317	20143	0.00
28/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	671	740	671	740	0.00

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28/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	36690	36393	36690	36393	0.00
28/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	95511	95145	95511	95145	0.00
28/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	6	8	6	8	0.00
28/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	75220	74856	75220	74856	0.00
28/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	85	99	85	99	0.00
28/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	55472	55120	55472	55120	0.00
28/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	90512	90947	90512	90947	0.00
28/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	225	225	225	225	0.00
28/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	93546	93969	93546	93969	0.00
28/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1147	1140	1147	1140	0.00
28/12/2006	R204 On 01-February-07			Bond Future	7.6900	7.6870	103.4273	103.4273	0.00
28/12/2006	R204 On 03-May-07			Bond Future	7.6400	7.6360	105.7907	105.7907	0.00
28/12/2006	R204 On 02-August-07			Bond Future	7.5900	7.5920	104.0842	104.0842	0.00
28/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15264	15441	15264	15441	0.00
28/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	10353	10530	10353	10530	0.00
28/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	70128	70194	70128	70194	0.00
28/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	5932	5998	5932	5998	0.00
28/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	77444	77502	77444	77502	0.00
28/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	10720	10779	10720	10779	0.00
28/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	28355	28494	28355	28494	0.00
28/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	4262	4401	4262	4401	0.00
28/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	44278	44359	44278	44359	0.00
28/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	1484	1564	1484	1564	0.00
28/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	61469	61505	61469	61505	0.00
28/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	441	477	441	477	0.00
28/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	68458	68483	68458	68483	0.00
28/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	264	289	264	289	0.00
28/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	64962	64992	64962	64992	0.00
28/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	342	372	342	372	0.00
28/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	78927	78941	78927	78941	0.00
28/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	119	132	119	132	0.00
28/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	82114	82166	82114	82166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	3828	3880	3828	3880	0.00
28/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	88486	88536	88486	88536	0.00
28/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	7845	7895	7845	7895	0.00
28/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	85179	85227	85179	85227	0.00
28/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	3414	3462	3414	3462	0.00
28/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	91313	91361	91313	91361	0.00
28/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	7235	7283	7235	7283	0.00
28/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	88265	88310	88265	88310	0.00
28/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	3038	3083	3038	3083	0.00
28/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	94163	94209	94163	94209	0.00
28/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	6664	6710	6664	6710	0.00
28/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	71953	71974	71953	71974	0.00
28/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	203	224	203	224	0.00
28/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	96178	96183	96178	96183	0.00
28/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	31	36	31	36	0.00
28/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6729	6892	6729	6892	0.00
28/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	21494	21657	21494	21657	0.00
28/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2304	2407	2304	2407	0.00
28/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	37254	37357	37254	37357	0.00
28/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	590	634	590	634	0.00
28/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	56249	56293	56249	56293	0.00
28/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	14	17	14	17	0.00
28/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	98723	98726	98723	98726	0.00
28/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	110	122	110	122	0.00
28/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	77016	77029	77016	77029	0.00
28/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	100770	100803	100770	100803	0.00
28/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	1865	1898	1865	1898	0.00
28/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	105758	105795	105758	105795	0.00
28/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	4742	4780	4742	4780	0.00
28/12/2006	R206 On 01-February-07			Bond Future	7.8700	7.8670	98.4880	98.5140	0.00
28/12/2006	R206 On 03-May-07			Bond Future	7.8100	7.8040	100.7329	100.7634	0.00
28/12/2006	R206 On 02-August-07			Bond Future	7.7500	7.7480	99.1926	99.2223	0.00
28/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4347	4537	4347	4537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	10723	10653	10723	10653	0.00
28/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	11849	12046	11849	12046	0.00
28/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	14906	14798	14906	14798	0.00
28/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	16967	17157	16967	17157	0.00
28/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	17165	17058	17165	17058	0.00
28/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	10846	11109	10846	11109	0.00
28/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	4211	4213	4211	4213	0.00
28/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	18591	18831	18591	18831	0.00
28/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	8987	8922	8987	8922	0.00
28/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	23691	23913	23691	23913	0.00
28/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	11593	11518	11593	11518	0.00
28/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	20616	20895	20616	20895	0.00
28/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	1181	1200	1181	1200	0.00
28/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	27026	27298	27026	27298	0.00
28/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	4964	4930	4964	4930	0.00
28/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	31651	31900	31651	31900	0.00
28/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	7445	7396	7445	7396	0.00
28/12/2006	R207 On 01-February-07			Bond Future	7.6200	7.6170	97.4467	97.4467	0.00
28/12/2006	R207 On 03-May-07			Bond Future	7.5700	7.5700	99.6668	99.6668	0.00
28/12/2006	R207 On 02-August-07			Bond Future	7.5300	7.5280	98.2260	98.2260	0.00
28/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6320	6457	6320	6457	0.00
28/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	15711	15849	15711	15849	0.00
28/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	71706	71732	71706	71732	0.00
28/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	1577	1603	1577	1603	0.00
28/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	76400	76429	76400	76429	0.00
28/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	3752	3781	3752	3781	0.00
28/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16354	16487	16354	16487	0.00
28/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	5824	5958	5824	5958	0.00
28/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	31404	31476	31404	31476	0.00
28/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	1493	1566	1493	1566	0.00
28/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	49018	49040	49018	49040	0.00
28/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	251	274	251	274	0.00
28/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	63529	63534	63529	63534	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	44	49	44	49	0.00
28/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	70741	70743	70741	70743	0.00
28/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	16	19	16	19	0.00
28/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	67141	67145	67141	67145	0.00
28/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	27	31	27	31	0.00
28/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	77891	77892	77891	77892	0.00
28/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	6	7	6	7	0.00
28/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	85072	85088	85072	85088	0.00
28/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	757	774	757	774	0.00
28/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	88950	88972	88950	88972	0.00
28/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	2261	2282	2261	2282	0.00
28/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	84971	84972	84971	84972	0.00
28/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2	2	2	2	0.00
28/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	88438	88452	88438	88452	0.00
28/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	624	638	624	638	0.00
28/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	92134	92153	92134	92153	0.00
28/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	1980	1999	1980	1999	0.00
28/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	91806	91818	91806	91818	0.00
28/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	511	524	511	524	0.00
28/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	95329	95347	95329	95347	0.00
28/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	1729	1747	1729	1747	0.00
28/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	74325	74326	74325	74326	0.00
28/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	10	11	10	11	0.00
28/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1660	1738	1660	1738	0.00
28/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	31530	31608	31530	31608	0.00
28/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	275	299	275	299	0.00
28/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	51200	51224	51200	51224	0.00
28/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	27	31	27	31	0.00
28/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	72599	72603	72599	72603	0.00
28/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	102346	102346	102346	102346	0.00
28/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2	2	2	2	0.00
28/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	94833	94833	94833	94833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	105254	105260	105254	105260	0.00
28/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	221	227	221	227	0.00
28/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	108187	108199	108187	108199	0.00
28/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	982	994	982	994	0.00
28/12/2006	TRT1 On 01-February-07			Index Future	247.3300	247.3310	247.3280	247.3310	500.00
28/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	40563	40722	40563	40722	0.00
28/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	3283	3412	3283	3412	0.00
29/12/2006	CRD1 On 01-February-07			Index Future	107.3200	107.3270	107.3180	107.3270	10.00
29/12/2006	CRD1 On 01-February-07	106.00	Call	Index Future	15103	15243	15103	15243	0.00
29/12/2006	CRD1 On 01-February-07	106.00	Put	Index Future	1923	1973	1923	1973	0.00
29/12/2006	GOVI On 01-February-07			jGovi	250.4200	250.3010	250.4170	250.3010	66.00
29/12/2006	GOVI On 03-May-07			jGovi	255.9600	255.8440	255.9610	255.8440	118.00
29/12/2006	GOVI On 02-August-07			jGovi	261.5600	261.3950	261.5600	261.3950	0.00
29/12/2006	GOVI On 01-February-07	230.00	Call	jGovi	204170	203010	204170	203010	0.00
29/12/2006	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
29/12/2006	GOVI On 03-May-07	235.00	Call	jGovi	209611	208441	209611	208441	0.00
29/12/2006	GOVI On 03-May-07	235.00	Put	jGovi	1	1	1	1	0.00
29/12/2006	GOVI On 02-August-07	240.50	Call	jGovi	210656	209012	210656	209012	0.00
29/12/2006	GOVI On 02-August-07	240.50	Put	jGovi	56	62	56	62	0.00
29/12/2006	ILBI On 01-February-07			Index Future	269.7700	269.7830	269.7670	269.7830	0.00
29/12/2006	ILBI On 01-February-07	265.00	Call	Index Future	50112	50373	50112	50373	0.00
29/12/2006	ILBI On 01-February-07	265.00	Put	Index Future	2442	2543	2442	2543	0.00
29/12/2006	J153 On 31-August-10			jSwap	8.7300	8.7270	0.0417	0.0417	0.00
29/12/2006	J157 On 15-September-15			jSwap	8.4000	8.4110	0.0541	0.0532	0.00
29/12/2006	J186 On 21-December-26			jSwap	7.8300	7.8850	0.0322	0.0378	0.00
29/12/2006	J194 On 28-February-08			jSwap	9.0300	9.0190	0.0215	0.0214	0.00
29/12/2006	J201 On 22-December-14			jSwap	8.4400	8.4480	0.0538	0.0540	0.00
29/12/2006	J203 On 15-September-17			jSwap	8.3000	8.3070	0.0577	0.0584	0.00
29/12/2006	J204 On 21-December-18			jSwap	8.2500	8.2560	0.0558	0.0565	0.00
29/12/2006	J207 On 15-January-20			jSwap	8.1900	8.2000	0.0156	0.0166	0.00
29/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
29/12/2006	JFRA On 01-February-07			jFra	9.1500	9.1500	0.0223	0.0223	0.00
29/12/2006	JFRA On 07-February-08			jFra	8.8900	8.8760	0.0217	0.0217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	JFRA On 03-May-07			jFra	9.2100	9.1910	0.0224	0.0224	0.00
29/12/2006	JFRA On 02-August-07			jFra	9.1500	9.1320	0.0223	0.0223	0.00
29/12/2006	JFRA On 01-November-07			jFra	9.0300	9.0220	0.0237	0.0237	0.00
29/12/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	4024	4022	4024	4022	0.00
29/12/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
29/12/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	22708	22718	22708	22718	0.00
29/12/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	19326	19367	19326	19367	0.00
29/12/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4180	4145	4180	4145	0.00
29/12/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	22	24	22	24	0.00
29/12/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4116	4083	4116	4083	0.00
29/12/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	101	105	101	105	0.00
29/12/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4234	4224	4234	4224	0.00
29/12/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	231	234	231	234	0.00
29/12/2006	JN02 On 01-February-07			jNote	8.9000	8.8950	0.1623	0.1621	0.00
29/12/2006	JN02 On 03-May-07			jNote	8.8100	8.8020	0.1607	0.1606	0.00
29/12/2006	JN02 On 02-August-07			jNote	8.7000	8.6950	0.1589	0.1588	0.00
29/12/2006	JN02 On 01-February-07	9.00	Call	Option on jNote	5258	5272	5258	5272	0.00
29/12/2006	JN02 On 01-February-07	9.00	Put	Option on jNote	7009	7188	7009	7188	0.00
29/12/2006	JN02 On 03-May-07	9.25	Call	Option on jNote	8148	8129	8148	8129	0.00
29/12/2006	JN02 On 03-May-07	9.25	Put	Option on jNote	16157	16303	16157	16303	0.00
29/12/2006	JN02 On 02-August-07	9.25	Call	Option on jNote	10916	10914	10916	10914	0.00
29/12/2006	JN02 On 02-August-07	9.25	Put	Option on jNote	20962	21052	20962	21052	0.00
29/12/2006	JN05 On 01-February-07			jNote	8.5300	8.5350	0.3430	0.3434	0.00
29/12/2006	JN05 On 03-May-07			jNote	8.4700	8.4770	0.3412	0.3416	0.00
29/12/2006	JN05 On 02-August-07			jNote	8.4000	8.4130	0.3393	0.3397	0.00
29/12/2006	JN05 On 01-February-07	9.25	Call	Option on jNote	178	207	178	207	0.00
29/12/2006	JN05 On 01-February-07	9.25	Put	Option on jNote	29348	28973	29348	28973	0.00
29/12/2006	JN05 On 03-May-07	9.25	Call	Option on jNote	2198	2283	2198	2283	0.00
29/12/2006	JN05 On 03-May-07	9.25	Put	Option on jNote	33754	33433	33754	33433	0.00
29/12/2006	JN05 On 02-August-07	9.25	Call	Option on jNote	4116	4218	4116	4218	0.00
29/12/2006	JN05 On 02-August-07	9.25	Put	Option on jNote	38319	38011	38319	38011	0.00
29/12/2006	JN10 On 01-February-07			jNote	8.2200	8.2280	0.5524	0.5529	0.00
29/12/2006	JN10 On 03-May-07			jNote	8.1700	8.1830	0.5506	0.5512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	JN10 On 02-August-07			jNote	8.1200	8.1350	0.5488	0.5494	0.00
29/12/2006	JN10 On 01-February-07	9.00	Call	Option on jNote	2	2	2	2	0.00
29/12/2006	JN10 On 01-February-07	9.00	Put	Option on jNote	52640	51883	52640	51883	0.00
29/12/2006	JN10 On 03-May-07	9.00	Call	Option on jNote	371	406	371	406	0.00
29/12/2006	JN10 On 03-May-07	9.00	Put	Option on jNote	56234	55440	56234	55440	0.00
29/12/2006	JN10 On 02-August-07	9.00	Call	Option on jNote	1169	1237	1169	1237	0.00
29/12/2006	JN10 On 02-August-07	9.00	Put	Option on jNote	60424	59655	60424	59655	0.00
29/12/2006	JROD On 31-January-07			jRod	8.5100	8.5120	0.0022	0.0015	0.00
29/12/2006	JROD On 28-February-07			jRod	8.8700	8.8820	0.0030	0.0024	0.00
29/12/2006	JROD On 30-March-07			jRod	9.1800	8.6620	0.0037	0.0035	0.00
29/12/2006	JROD On 30-April-07			jRod	8.9200	8.9250	0.0054	0.0047	0.00
29/12/2006	JROD On 31-May-07			jRod	9.1300	9.1350	0.0064	0.0057	0.00
29/12/2006	JROD On 29-December-06			jRod	8.1500	8.1470	8.0000	0.0000	0.00
29/12/2006	OTH1 On 01-February-07			Index Future	246.6100	246.5060	246.6050	246.5060	15.00
29/12/2006	OTH1 On 01-February-07	243.58	Call	Index Future	34677	34056	34677	34056	0.00
29/12/2006	OTH1 On 01-February-07	243.58	Put	Index Future	4427	4796	4427	4796	0.00
29/12/2006	R153 On 01-February-07			Bond Future	8.1600	8.1700	120.3955	120.3624	62.00
29/12/2006	R153 On 03-May-07			Bond Future	8.1000	8.1100	116.3980	116.3669	1.00
29/12/2006	R153 On 02-August-07			Bond Future	7.9200	7.9400	119.2153	119.1689	0.00
29/12/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7351	7241	7351	7241	0.00
29/12/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4373	4595	4373	4595	0.00
29/12/2006	R153 On 03-May-07	8.50	Call	Option on Bond Future	18449	18281	18449	18281	0.00
29/12/2006	R153 On 03-May-07	8.50	Put	Option on Bond Future	6111	6254	6111	6254	0.00
29/12/2006	R153 On 02-August-07	8.50	Call	Option on Bond Future	24781	24500	24781	24500	0.00
29/12/2006	R153 On 02-August-07	8.50	Put	Option on Bond Future	8222	8406	8222	8406	0.00
29/12/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	3336	3295	3336	3295	0.00
29/12/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	8654	8944	8654	8944	0.00
29/12/2006	R153 On 03-May-07	8.80	Call	Option on Bond Future	25046	24837	25046	24837	0.00
29/12/2006	R153 On 03-May-07	8.80	Put	Option on Bond Future	3567	3669	3567	3669	0.00
29/12/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11842	11667	11842	11667	0.00
29/12/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	2282	2439	2282	2439	0.00
29/12/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20062	19805	20062	19805	0.00
29/12/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	720	794	720	794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14423	14217	14423	14217	0.00
29/12/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	1591	1717	1591	1717	0.00
29/12/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13109	12919	13109	12919	0.00
29/12/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	1912	2053	1912	2053	0.00
29/12/2006	R153 On 03-May-07	8.70	Call	Option on Bond Future	22744	22549	22744	22549	0.00
29/12/2006	R153 On 03-May-07	8.70	Put	Option on Bond Future	4302	4417	4302	4417	0.00
29/12/2006	R153 On 02-August-07	8.70	Call	Option on Bond Future	28701	28394	28701	28394	0.00
29/12/2006	R153 On 02-August-07	8.70	Put	Option on Bond Future	6466	6622	6466	6622	0.00
29/12/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27656	27358	27656	27358	0.00
29/12/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	243	277	243	277	0.00
29/12/2006	R153 On 03-May-07	8.75	Call	Option on Bond Future	23883	23681	23883	23681	0.00
29/12/2006	R153 On 03-May-07	8.75	Put	Option on Bond Future	3921	4030	3921	4030	0.00
29/12/2006	R153 On 02-August-07	8.75	Call	Option on Bond Future	29724	29410	29724	29410	0.00
29/12/2006	R153 On 02-August-07	8.75	Put	Option on Bond Future	6074	6225	6074	6225	0.00
29/12/2006	R153 On 02-August-07	8.80	Call	Option on Bond Future	30762	30442	30762	30442	0.00
29/12/2006	R153 On 02-August-07	8.80	Put	Option on Bond Future	5702	5846	5702	5846	0.00
29/12/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	1137	1132	1137	1132	0.00
29/12/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	14826	15153	14826	15153	0.00
29/12/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	309	313	309	313	0.00
29/12/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	22447	22783	22447	22783	0.00
29/12/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	62	65	62	65	0.00
29/12/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	30728	31062	30728	31062	0.00
29/12/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	9	10	9	10	0.00
29/12/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	39281	39613	39281	39613	0.00
29/12/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	56725	57056	56725	57056	0.00
29/12/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
29/12/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	47959	48290	47959	48290	0.00
29/12/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35487	35169	35487	35169	0.00
29/12/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	77	90	77	90	0.00
29/12/2006	R153 On 03-May-07	9.00	Call	Option on Bond Future	29914	29681	29914	29681	0.00
29/12/2006	R153 On 03-May-07	9.00	Put	Option on Bond Future	2393	2471	2393	2471	0.00
29/12/2006	R153 On 02-August-07	9.00	Call	Option on Bond Future	35067	34722	35067	34722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R153 On 02-August-07	9.00	Put	Option on Bond Future	4384	4504	4384	4504	0.00
29/12/2006	R157 On 01-February-07			Bond Future	7.8400	7.8500	140.2864	140.2110	0.00
29/12/2006	R157 On 03-May-07			Bond Future	7.8000	7.8100	136.4663	136.3925	504.00
29/12/2006	R157 On 02-August-07			Bond Future	7.7100	7.7210	139.7514	139.6428	0.00
29/12/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	14933	14695	14933	14695	250.00
29/12/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	10414	10931	10414	10931	0.00
29/12/2006	R157 On 03-May-07	8.50	Call	Option on Bond Future	57981	57470	57981	57470	0.00
29/12/2006	R157 On 03-May-07	8.50	Put	Option on Bond Future	7603	7830	7603	7830	0.00
29/12/2006	R157 On 02-August-07	8.50	Call	Option on Bond Future	68867	68113	68867	68113	0.00
29/12/2006	R157 On 02-August-07	8.50	Put	Option on Bond Future	12973	13305	12973	13305	0.00
29/12/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	19551	19237	19551	19237	0.00
29/12/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	7547	7987	7547	7987	0.00
29/12/2006	R157 On 03-May-07	9.00	Call	Option on Bond Future	87304	86667	87304	86667	0.00
29/12/2006	R157 On 03-May-07	9.00	Put	Option on Bond Future	2479	2581	2479	2581	0.00
29/12/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	33461	32961	33461	32961	0.00
29/12/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	2985	3239	2985	3239	0.00
29/12/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	42990	42402	42990	42402	150.00
29/12/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	1595	1761	1595	1761	0.00
29/12/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	49627	48993	49627	48993	0.00
29/12/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	1020	1141	1020	1141	0.00
29/12/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	53003	52350	53003	52350	0.00
29/12/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	810	912	810	912	0.00
29/12/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	59828	59144	59828	59144	0.00
29/12/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	503	574	503	574	0.00
29/12/2006	R157 On 03-May-07	8.70	Call	Option on Bond Future	69293	68725	69293	68725	0.00
29/12/2006	R157 On 03-May-07	8.70	Put	Option on Bond Future	4987	5157	4987	5157	0.00
29/12/2006	R157 On 02-August-07	8.70	Call	Option on Bond Future	79208	78393	79208	78393	0.00
29/12/2006	R157 On 02-August-07	8.70	Put	Option on Bond Future	9725	9996	9725	9996	0.00
29/12/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	121196	120443	121196	120443	0.00
29/12/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	5	6	5	6	150.00
29/12/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	56406	55736	56406	55736	0.00
29/12/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	640	725	640	725	0.00
29/12/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	66710	66004	66710	66004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	306	355	306	355	0.00
29/12/2006	R157 On 03-May-07	8.75	Call	Option on Bond Future	72221	71639	72221	71639	0.00
29/12/2006	R157 On 03-May-07	8.75	Put	Option on Bond Future	4463	4620	4463	4620	0.00
29/12/2006	R157 On 02-August-07	8.75	Call	Option on Bond Future	81874	81045	81874	81045	0.00
29/12/2006	R157 On 02-August-07	8.75	Put	Option on Bond Future	9024	9281	9024	9281	0.00
29/12/2006	R157 On 03-May-07	8.80	Call	Option on Bond Future	75181	74588	75181	74588	0.00
29/12/2006	R157 On 03-May-07	8.80	Put	Option on Bond Future	3986	4131	3986	4131	0.00
29/12/2006	R157 On 02-August-07	8.80	Call	Option on Bond Future	77890	76899	77890	76899	0.00
29/12/2006	R157 On 02-August-07	8.80	Put	Option on Bond Future	1685	1780	1685	1780	0.00
29/12/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	83961	83224	83961	83224	0.00
29/12/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	87	105	87	105	0.00
29/12/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9269	9133	9269	9133	0.00
29/12/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	16085	16703	16085	16703	0.00
29/12/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3548	3522	3548	3522	0.00
29/12/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	29540	30269	29540	30269	0.00
29/12/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1038	1045	1038	1045	0.00
29/12/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	46569	47331	46569	47331	0.00
29/12/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	225	232	225	232	0.00
29/12/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	65666	66428	65666	66428	0.00
29/12/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	101047	100299	101047	100299	0.00
29/12/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	23	29	23	29	0.00
29/12/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	117867	117114	117867	117114	0.00
29/12/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	6	8	6	8	0.00
29/12/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	134392	133638	134392	133638	0.00
29/12/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1	2	1	2	0.00
29/12/2006	R157 On 02-August-07	9.00	Call	Option on Bond Future	95614	94722	95614	94722	0.00
29/12/2006	R157 On 02-August-07	9.00	Put	Option on Bond Future	6106	6299	6106	6299	0.00
29/12/2006	R186 On 01-February-07			Bond Future	7.4100	7.4280	133.1770	132.9862	2.00
29/12/2006	R186 On 03-May-07			Bond Future	7.3700	7.3820	136.2060	136.0153	0.00
29/12/2006	R186 On 02-August-07			Bond Future	7.3300	7.3410	133.9051	133.7148	0.00
29/12/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	24701	23839	24701	23839	0.00
29/12/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	13693	14739	13693	14739	0.00
29/12/2006	R186 On 03-May-07	8.25	Call	Option on Bond Future	113102	111556	113102	111556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R186 On 03-May-07	8.25	Put	Option on Bond Future	7555	7915	7555	7915	0.00
29/12/2006	R186 On 02-August-07	8.25	Call	Option on Bond Future	124195	122729	124195	122729	0.00
29/12/2006	R186 On 02-August-07	8.25	Put	Option on Bond Future	14190	14627	14190	14627	0.00
29/12/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	46841	45491	46841	45491	0.00
29/12/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	4960	5518	4960	5518	0.00
29/12/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	73128	71452	73128	71452	0.00
29/12/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	1466	1698	1466	1698	0.00
29/12/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	95220	93411	95220	93411	0.00
29/12/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	489	587	489	587	0.00
29/12/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	106301	104455	106301	104455	0.00
29/12/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	279	341	279	341	0.00
29/12/2006	R186 On 03-May-07	8.45	Call	Option on Bond Future	132354	130699	132354	130699	0.00
29/12/2006	R186 On 03-May-07	8.45	Put	Option on Bond Future	4681	4932	4681	4932	0.00
29/12/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	128221	126338	128221	126338	0.00
29/12/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	92	117	92	117	0.00
29/12/2006	R186 On 02-August-07	8.45	Call	Option on Bond Future	142066	140503	142066	140503	0.00
29/12/2006	R186 On 02-August-07	8.45	Put	Option on Bond Future	10075	10415	10075	10415	0.00
29/12/2006	R186 On 03-May-07	8.55	Call	Option on Bond Future	142142	140442	142142	140442	0.00
29/12/2006	R186 On 03-May-07	8.55	Put	Option on Bond Future	3636	3843	3636	3843	0.00
29/12/2006	R186 On 02-August-07	8.50	Call	Option on Bond Future	146613	145028	146613	145028	0.00
29/12/2006	R186 On 02-August-07	8.50	Put	Option on Bond Future	9220	9538	9220	9538	0.00
29/12/2006	R186 On 02-August-07	8.55	Call	Option on Bond Future	151185	149579	151185	149579	0.00
29/12/2006	R186 On 02-August-07	8.55	Put	Option on Bond Future	8427	8724	8427	8724	0.00
29/12/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	154919	153017	154919	153017	0.00
29/12/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	19	25	19	25	0.00
29/12/2006	R186 On 03-May-07	8.75	Call	Option on Bond Future	161859	160089	161859	160089	0.00
29/12/2006	R186 On 03-May-07	8.75	Put	Option on Bond Future	2138	2274	2138	2274	0.00
29/12/2006	R186 On 02-August-07	8.75	Call	Option on Bond Future	169658	167978	169658	167978	0.00
29/12/2006	R186 On 02-August-07	8.75	Put	Option on Bond Future	5810	6033	5810	6033	0.00
29/12/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	100762	98932	100762	98932	0.00
29/12/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	366	443	366	443	0.00
29/12/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	10233	9854	10233	9854	0.00
29/12/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	31236	32764	31236	32764	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3103	2999	3103	2999	0.00
29/12/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	57305	59109	57305	59109	0.00
29/12/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	651	637	651	637	0.00
29/12/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	89293	91187	89293	91187	0.00
29/12/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	90	90	90	90	0.00
29/12/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	124466	126374	124466	126374	0.00
29/12/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	180752	178846	180752	178846	0.00
29/12/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	4	5	4	5	0.00
29/12/2006	R186 On 03-May-07	8.50	Call	Option on Bond Future	137238	135560	137238	135560	0.00
29/12/2006	R186 On 03-May-07	8.50	Put	Option on Bond Future	4130	4359	4130	4359	0.00
29/12/2006	R194 On 01-February-07			Bond Future	8.7400	8.7540	105.6344	105.6173	0.00
29/12/2006	R194 On 03-May-07			Bond Future	8.5600	8.5810	102.9549	102.9417	0.00
29/12/2006	R194 On 02-August-07			Bond Future	8.3500	8.3690	105.2296	105.2186	0.00
29/12/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	2124	2068	2124	2068	0.00
29/12/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	1993	2108	1993	2108	0.00
29/12/2006	R194 On 03-May-07	8.75	Call	Option on Bond Future	4610	4551	4610	4551	0.00
29/12/2006	R194 On 03-May-07	8.75	Put	Option on Bond Future	3163	3236	3163	3236	0.00
29/12/2006	R194 On 02-August-07	8.75	Call	Option on Bond Future	6330	6280	6330	6280	0.00
29/12/2006	R194 On 02-August-07	8.75	Put	Option on Bond Future	4141	4200	4141	4200	0.00
29/12/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	1865	1815	1865	1815	0.00
29/12/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	2236	2357	2236	2357	0.00
29/12/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	1027	999	1027	999	0.00
29/12/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	3409	3552	3409	3552	0.00
29/12/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	1626	1582	1626	1582	0.00
29/12/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	2499	2626	2499	2626	0.00
29/12/2006	R194 On 03-May-07	9.00	Call	Option on Bond Future	5768	5698	5768	5698	0.00
29/12/2006	R194 On 03-May-07	9.00	Put	Option on Bond Future	2382	2444	2382	2444	0.00
29/12/2006	R194 On 02-August-07	8.95	Call	Option on Bond Future	6963	6909	6963	6909	0.00
29/12/2006	R194 On 02-August-07	8.95	Put	Option on Bond Future	3685	3740	3685	3740	0.00
29/12/2006	R194 On 03-May-07	8.95	Call	Option on Bond Future	5525	5457	5525	5457	0.00
29/12/2006	R194 On 03-May-07	8.95	Put	Option on Bond Future	2526	2590	2526	2590	0.00
29/12/2006	R194 On 03-May-07	9.05	Call	Option on Bond Future	6017	5945	6017	5945	0.00
29/12/2006	R194 On 03-May-07	9.05	Put	Option on Bond Future	2243	2304	2243	2304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R194 On 02-August-07	9.05	Call	Option on Bond Future	7292	7236	7292	7236	0.00
29/12/2006	R194 On 02-August-07	9.05	Put	Option on Bond Future	3471	3524	3471	3524	0.00
29/12/2006	R194 On 02-August-07	9.00	Call	Option on Bond Future	7126	7071	7126	7071	0.00
29/12/2006	R194 On 02-August-07	9.00	Put	Option on Bond Future	3577	3631	3577	3631	0.00
29/12/2006	R194 On 03-May-07	9.25	Call	Option on Bond Future	7068	6988	7068	6988	0.00
29/12/2006	R194 On 03-May-07	9.25	Put	Option on Bond Future	1748	1800	1748	1800	0.00
29/12/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	395	386	395	386	0.00
29/12/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5298	5459	5298	5459	0.00
29/12/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	113	111	113	111	0.00
29/12/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7547	7716	7547	7716	0.00
29/12/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	22	22	22	22	0.00
29/12/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9996	10167	9996	10167	0.00
29/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4	4	4	4	0.00
29/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12527	12698	12527	12698	0.00
29/12/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
29/12/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15083	15254	15083	15254	0.00
29/12/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17651	17822	17651	17822	0.00
29/12/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20230	20400	20230	20400	0.00
29/12/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28023	28193	28023	28193	0.00
29/12/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25415	25586	25415	25586	0.00
29/12/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22818	22988	22818	22988	0.00
29/12/2006	R194 On 02-August-07	9.25	Call	Option on Bond Future	7976	7916	7976	7916	0.00
29/12/2006	R194 On 02-August-07	9.25	Put	Option on Bond Future	3069	3119	3069	3119	0.00
29/12/2006	R201 On 01-February-07			Bond Future	7.8300	7.8430	106.4562	106.3664	0.00
29/12/2006	R201 On 03-May-07			Bond Future	7.7700	7.7820	108.8770	108.7890	0.00
29/12/2006	R201 On 02-August-07			Bond Future	7.7100	7.7270	106.8624	106.7762	0.00
29/12/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7464	7223	7464	7223	0.00
29/12/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12150	12808	12150	12808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R201 On 03-May-07	8.50	Call	Option on Bond Future	47904	47261	47904	47261	0.00
29/12/2006	R201 On 03-May-07	8.50	Put	Option on Bond Future	5956	6193	5956	6193	0.00
29/12/2006	R201 On 02-August-07	8.50	Call	Option on Bond Future	54027	53425	54027	53425	0.00
29/12/2006	R201 On 02-August-07	8.50	Put	Option on Bond Future	9955	10215	9955	10215	0.00
29/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15763	15305	15763	15305	0.00
29/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	5522	5961	5522	5961	0.00
29/12/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	27011	26351	27011	26351	0.00
29/12/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	2109	2347	2109	2347	0.00
29/12/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	39978	39184	39978	39184	0.00
29/12/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	677	781	677	781	0.00
29/12/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	48136	47296	48136	47296	0.00
29/12/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	320	378	320	378	0.00
29/12/2006	R201 On 03-May-07	8.70	Call	Option on Bond Future	56952	56248	56952	56248	0.00
29/12/2006	R201 On 03-May-07	8.70	Put	Option on Bond Future	3928	4104	3928	4104	0.00
29/12/2006	R201 On 02-August-07	8.70	Call	Option on Bond Future	62288	61638	62288	61638	0.00
29/12/2006	R201 On 02-August-07	8.70	Put	Option on Bond Future	7403	7614	7403	7614	0.00
29/12/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	42680	41868	42680	41868	0.00
29/12/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	530	617	530	617	0.00
29/12/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	45401	44574	45401	44574	0.00
29/12/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	413	484	413	484	0.00
29/12/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	53631	52771	53631	52771	0.00
29/12/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	188	226	188	226	0.00
29/12/2006	R201 On 03-May-07	8.75	Call	Option on Bond Future	59290	58572	59290	58572	0.00
29/12/2006	R201 On 03-May-07	8.75	Put	Option on Bond Future	3521	3684	3521	3684	0.00
29/12/2006	R201 On 02-August-07	8.75	Call	Option on Bond Future	64420	63758	64420	63758	0.00
29/12/2006	R201 On 02-August-07	8.75	Put	Option on Bond Future	6855	7054	6855	7054	0.00
29/12/2006	R201 On 03-May-07	8.80	Call	Option on Bond Future	61654	60923	61654	60923	0.00
29/12/2006	R201 On 03-May-07	8.80	Put	Option on Bond Future	3149	3299	3149	3299	0.00
29/12/2006	R201 On 02-August-07	8.80	Call	Option on Bond Future	66576	65903	66576	65903	0.00
29/12/2006	R201 On 02-August-07	8.80	Put	Option on Bond Future	6340	6528	6340	6528	0.00
29/12/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	67384	66498	67384	66498	0.00
29/12/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	51	63	51	63	0.00
29/12/2006	R201 On 03-May-07	9.00	Call	Option on Bond Future	71323	70548	71323	70548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R201 On 03-May-07	9.00	Put	Option on Bond Future	1973	2078	1973	2078	0.00
29/12/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2827	2742	2827	2742	0.00
29/12/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	22715	23528	22715	23528	0.00
29/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	812	794	812	794	0.00
29/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	36178	37059	36178	37059	0.00
29/12/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	171	170	171	170	0.00
29/12/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	51300	52198	51300	52198	0.00
29/12/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	26	26	26	26	0.00
29/12/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	67208	68106	67208	68106	0.00
29/12/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	80990	80096	80990	80096	0.00
29/12/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13	17	13	17	0.00
29/12/2006	R201 On 02-August-07	9.00	Call	Option on Bond Future	75414	74701	75414	74701	0.00
29/12/2006	R201 On 02-August-07	9.00	Put	Option on Bond Future	4582	4731	4582	4731	0.00
29/12/2006	R203 On 01-February-07			Bond Future	7.7200	7.7310	107.0884	106.9784	0.00
29/12/2006	R203 On 03-May-07			Bond Future	7.6600	7.6770	105.3454	105.2367	0.00
29/12/2006	R203 On 02-August-07			Bond Future	7.6100	7.6280	107.6727	107.5653	0.00
29/12/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	10485	10028	10485	10028	0.00
29/12/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	7996	8638	7996	8638	0.00
29/12/2006	R203 On 03-May-07	8.50	Call	Option on Bond Future	60118	59147	60118	59147	0.00
29/12/2006	R203 On 03-May-07	8.50	Put	Option on Bond Future	1604	1719	1604	1719	0.00
29/12/2006	R203 On 02-August-07	8.50	Call	Option on Bond Future	65165	64267	65165	64267	0.00
29/12/2006	R203 On 02-August-07	8.50	Put	Option on Bond Future	4070	4247	4070	4247	0.00
29/12/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	22845	22045	22845	22045	0.00
29/12/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	2293	2592	2293	2592	0.00
29/12/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	38629	37617	38629	37617	0.00
29/12/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	427	514	427	514	0.00
29/12/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	55499	54415	55499	54415	0.00
29/12/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	49	64	49	64	0.00
29/12/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	62256	61164	62256	61164	0.00
29/12/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	18	25	18	25	0.00
29/12/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	58882	57793	58882	57793	0.00
29/12/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	30	40	30	40	0.00
29/12/2006	R203 On 03-May-07	8.70	Call	Option on Bond Future	72583	71559	72583	71559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R203 On 03-May-07	8.70	Put	Option on Bond Future	747	810	747	810	0.00
29/12/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	72308	71211	72308	71211	0.00
29/12/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	3	5	3	5	0.00
29/12/2006	R203 On 02-August-07	8.70	Call	Option on Bond Future	76691	75738	76691	75738	0.00
29/12/2006	R203 On 02-August-07	8.70	Put	Option on Bond Future	2474	2594	2474	2594	0.00
29/12/2006	R203 On 03-May-07	8.75	Call	Option on Bond Future	75739	74705	75739	74705	0.00
29/12/2006	R203 On 03-May-07	8.75	Put	Option on Bond Future	610	663	610	663	0.00
29/12/2006	R203 On 02-August-07	8.75	Call	Option on Bond Future	79633	78667	79633	78667	0.00
29/12/2006	R203 On 02-August-07	8.75	Put	Option on Bond Future	2171	2279	2171	2279	0.00
29/12/2006	R203 On 03-May-07	8.80	Call	Option on Bond Future	78902	77860	78902	77860	0.00
29/12/2006	R203 On 03-May-07	8.80	Put	Option on Bond Future	495	540	495	540	0.00
29/12/2006	R203 On 02-August-07	8.80	Call	Option on Bond Future	82592	81616	82592	81616	0.00
29/12/2006	R203 On 02-August-07	8.80	Put	Option on Bond Future	1899	1997	1899	1997	0.00
29/12/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	65620	64525	65620	64525	0.00
29/12/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	11	15	11	15	0.00
29/12/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	88778	87679	88778	87679	0.00
29/12/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	3382	3220	3382	3220	0.00
29/12/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	19380	20317	19380	20317	0.00
29/12/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	702	671	702	671	0.00
29/12/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	35621	36690	35621	36690	0.00
29/12/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	94412	95511	94412	95511	0.00
29/12/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	6	6	6	6	0.00
29/12/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	74121	75220	74121	75220	0.00
29/12/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	87	85	87	85	0.00
29/12/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	54376	55472	54376	55472	0.00
29/12/2006	R203 On 03-May-07	9.00	Call	Option on Bond Future	91578	90512	91578	90512	0.00
29/12/2006	R203 On 03-May-07	9.00	Put	Option on Bond Future	204	225	204	225	0.00
29/12/2006	R203 On 02-August-07	9.00	Call	Option on Bond Future	94558	93546	94558	93546	0.00
29/12/2006	R203 On 02-August-07	9.00	Put	Option on Bond Future	1085	1147	1085	1147	0.00
29/12/2006	R204 On 01-February-07			Bond Future	7.6700	7.6870	103.5447	103.4273	0.00
29/12/2006	R204 On 03-May-07			Bond Future	7.6200	7.6360	105.8993	105.7907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R204 On 02-August-07			Bond Future	7.5800	7.5920	104.1995	104.0842	0.00
29/12/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	15760	15264	15760	15264	0.00
29/12/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	9675	10353	9675	10353	0.00
29/12/2006	R204 On 03-May-07	8.50	Call	Option on Bond Future	70978	70128	70978	70128	0.00
29/12/2006	R204 On 03-May-07	8.50	Put	Option on Bond Future	5696	5932	5696	5932	0.00
29/12/2006	R204 On 02-August-07	8.50	Call	Option on Bond Future	78304	77444	78304	77444	0.00
29/12/2006	R204 On 02-August-07	8.50	Put	Option on Bond Future	10427	10720	10427	10720	0.00
29/12/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	29138	28355	29138	28355	0.00
29/12/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	3871	4262	3871	4262	0.00
29/12/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	45270	44278	45270	44278	0.00
29/12/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	1302	1484	1302	1484	0.00
29/12/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	62573	61469	62573	61469	0.00
29/12/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	371	441	371	441	0.00
29/12/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	69587	68458	69587	68458	0.00
29/12/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	219	264	219	264	0.00
29/12/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	66080	64962	66080	64962	0.00
29/12/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	286	342	286	342	0.00
29/12/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	80078	78927	80078	78927	0.00
29/12/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	96	119	96	119	0.00
29/12/2006	R204 On 03-May-07	8.70	Call	Option on Bond Future	83030	82114	83030	82114	0.00
29/12/2006	R204 On 03-May-07	8.70	Put	Option on Bond Future	3658	3828	3658	3828	0.00
29/12/2006	R204 On 02-August-07	8.70	Call	Option on Bond Future	89405	88486	89405	88486	0.00
29/12/2006	R204 On 02-August-07	8.70	Put	Option on Bond Future	7612	7845	7612	7845	0.00
29/12/2006	R204 On 03-May-07	8.75	Call	Option on Bond Future	86109	85179	86109	85179	0.00
29/12/2006	R204 On 03-May-07	8.75	Put	Option on Bond Future	3257	3414	3257	3414	0.00
29/12/2006	R204 On 02-August-07	8.75	Call	Option on Bond Future	92246	91313	92246	91313	0.00
29/12/2006	R204 On 02-August-07	8.75	Put	Option on Bond Future	7015	7235	7015	7235	0.00
29/12/2006	R204 On 03-May-07	8.80	Call	Option on Bond Future	89208	88265	89208	88265	0.00
29/12/2006	R204 On 03-May-07	8.80	Put	Option on Bond Future	2894	3038	2894	3038	0.00
29/12/2006	R204 On 02-August-07	8.80	Call	Option on Bond Future	95109	94163	95109	94163	0.00
29/12/2006	R204 On 02-August-07	8.80	Put	Option on Bond Future	6458	6664	6458	6664	0.00
29/12/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	73091	71953	73091	71953	0.00
29/12/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	167	203	167	203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	97345	96178	97345	96178	0.00
29/12/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	24	31	24	31	0.00
29/12/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6954	6729	6954	6729	0.00
29/12/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	20545	21494	20545	21494	0.00
29/12/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2371	2304	2371	2304	0.00
29/12/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	36147	37254	36147	37254	0.00
29/12/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	600	590	600	590	0.00
29/12/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	55085	56249	55085	56249	0.00
29/12/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	14	14	14	14	0.00
29/12/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	97549	98723	97549	98723	0.00
29/12/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	109	110	109	110	0.00
29/12/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	75842	77016	75842	77016	0.00
29/12/2006	R204 On 03-May-07	9.00	Call	Option on Bond Future	101759	100770	101759	100770	0.00
29/12/2006	R204 On 03-May-07	9.00	Put	Option on Bond Future	1767	1865	1767	1865	0.00
29/12/2006	R204 On 02-August-07	9.00	Call	Option on Bond Future	106751	105758	106751	105758	0.00
29/12/2006	R204 On 02-August-07	9.00	Put	Option on Bond Future	4582	4742	4582	4742	0.00
29/12/2006	R206 On 01-February-07			Bond Future	7.8500	7.8720	98.5922	98.4880	0.00
29/12/2006	R206 On 03-May-07			Bond Future	7.7900	7.8100	100.8347	100.7329	0.00
29/12/2006	R206 On 02-August-07			Bond Future	7.7300	7.7540	99.2918	99.1926	0.00
29/12/2006	R206 On 01-February-07	7.75	Call	Option on Bond Future	4639	4347	4639	4347	0.00
29/12/2006	R206 On 01-February-07	7.75	Put	Option on Bond Future	9974	10723	9974	10723	0.00
29/12/2006	R206 On 03-May-07	7.75	Call	Option on Bond Future	12281	11849	12281	11849	0.00
29/12/2006	R206 On 03-May-07	7.75	Put	Option on Bond Future	14320	14906	14320	14906	0.00
29/12/2006	R206 On 02-August-07	7.75	Call	Option on Bond Future	17435	16967	17435	16967	0.00
29/12/2006	R206 On 02-August-07	7.75	Put	Option on Bond Future	16641	17165	16641	17165	0.00
29/12/2006	R206 On 01-February-07	8.00	Call	Option on Bond Future	11443	10846	11443	10846	0.00
29/12/2006	R206 On 01-February-07	8.00	Put	Option on Bond Future	3766	4211	3766	4211	0.00
29/12/2006	R206 On 03-May-07	8.00	Call	Option on Bond Future	19178	18591	19178	18591	0.00
29/12/2006	R206 On 03-May-07	8.00	Put	Option on Bond Future	8557	8987	8557	8987	0.00
29/12/2006	R206 On 02-August-07	8.00	Call	Option on Bond Future	24273	23691	24273	23691	0.00
29/12/2006	R206 On 02-August-07	8.00	Put	Option on Bond Future	11183	11593	11183	11593	0.00
29/12/2006	R206 On 01-February-07	8.25	Call	Option on Bond Future	21476	20616	21476	20616	0.00
29/12/2006	R206 On 01-February-07	8.25	Put	Option on Bond Future	1000	1181	1000	1181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R206 On 03-May-07	8.25	Call	Option on Bond Future	27757	27026	27757	27026	0.00
29/12/2006	R206 On 03-May-07	8.25	Put	Option on Bond Future	4677	4964	4677	4964	0.00
29/12/2006	R206 On 02-August-07	8.25	Call	Option on Bond Future	32340	31651	32340	31651	0.00
29/12/2006	R206 On 02-August-07	8.25	Put	Option on Bond Future	7143	7445	7143	7445	0.00
29/12/2006	R207 On 01-February-07			Bond Future	7.6100	7.6170	97.5185	97.4467	0.00
29/12/2006	R207 On 03-May-07			Bond Future	7.5600	7.5700	99.7461	99.6668	0.00
29/12/2006	R207 On 02-August-07			Bond Future	7.5200	7.5280	98.3047	98.2260	0.00
29/12/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	6444	6320	6444	6320	0.00
29/12/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	15117	15711	15117	15711	0.00
29/12/2006	R207 On 03-May-07	8.50	Call	Option on Bond Future	72418	71706	72418	71706	0.00
29/12/2006	R207 On 03-May-07	8.50	Put	Option on Bond Future	1496	1577	1496	1577	0.00
29/12/2006	R207 On 02-August-07	8.50	Call	Option on Bond Future	77068	76400	77068	76400	0.00
29/12/2006	R207 On 02-August-07	8.50	Put	Option on Bond Future	3633	3752	3633	3752	0.00
29/12/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	16701	16354	16701	16354	0.00
29/12/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	5453	5824	5453	5824	0.00
29/12/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	31970	31404	31970	31404	0.00
29/12/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	1341	1493	1341	1493	0.00
29/12/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	49698	49018	49698	49018	0.00
29/12/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	213	251	213	251	0.00
29/12/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	64238	63529	64238	63529	0.00
29/12/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	35	44	35	44	0.00
29/12/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	71455	70741	71455	70741	0.00
29/12/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	13	16	13	16	0.00
29/12/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	67854	67141	67854	67141	0.00
29/12/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	21	27	21	27	0.00
29/12/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	78608	77891	78608	77891	0.00
29/12/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	4	6	4	6	0.00
29/12/2006	R207 On 03-May-07	8.70	Call	Option on Bond Future	85821	85072	85821	85072	0.00
29/12/2006	R207 On 03-May-07	8.70	Put	Option on Bond Future	713	757	713	757	0.00
29/12/2006	R207 On 02-August-07	8.70	Call	Option on Bond Future	89658	88950	89658	88950	0.00
29/12/2006	R207 On 02-August-07	8.70	Put	Option on Bond Future	2181	2261	2181	2261	0.00
29/12/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	85689	84971	85689	84971	0.00
29/12/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	1	2	1	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R207 On 03-May-07	8.75	Call	Option on Bond Future	89193	88438	89193	88438	0.00
29/12/2006	R207 On 03-May-07	8.75	Put	Option on Bond Future	586	624	586	624	0.00
29/12/2006	R207 On 02-August-07	8.75	Call	Option on Bond Future	92849	92134	92849	92134	0.00
29/12/2006	R207 On 02-August-07	8.75	Put	Option on Bond Future	1908	1980	1908	1980	0.00
29/12/2006	R207 On 03-May-07	8.80	Call	Option on Bond Future	92567	91806	92567	91806	0.00
29/12/2006	R207 On 03-May-07	8.80	Put	Option on Bond Future	479	511	479	511	0.00
29/12/2006	R207 On 02-August-07	8.80	Call	Option on Bond Future	96052	95329	96052	95329	0.00
29/12/2006	R207 On 02-August-07	8.80	Put	Option on Bond Future	1665	1729	1665	1729	0.00
29/12/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	75040	74325	75040	74325	0.00
29/12/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	7	10	7	10	0.00
29/12/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1675	1660	1675	1660	0.00
29/12/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	30827	31530	30827	31530	0.00
29/12/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	271	275	271	275	0.00
29/12/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	50478	51200	50478	51200	0.00
29/12/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	26	27	26	27	0.00
29/12/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	71880	72599	71880	72599	0.00
29/12/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	103065	102346	103065	102346	0.00
29/12/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/12/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	1	2	1	2	0.00
29/12/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	94115	94833	94115	94833	0.00
29/12/2006	R207 On 03-May-07	9.00	Call	Option on Bond Future	106031	105254	106031	105254	0.00
29/12/2006	R207 On 03-May-07	9.00	Put	Option on Bond Future	205	221	205	221	0.00
29/12/2006	R207 On 02-August-07	9.00	Call	Option on Bond Future	108934	108187	108934	108187	0.00
29/12/2006	R207 On 02-August-07	9.00	Put	Option on Bond Future	941	982	941	982	0.00
29/12/2006	TRT1 On 01-February-07			Index Future	247.4400	247.3280	247.4400	247.3280	500.00
29/12/2006	TRT1 On 01-February-07	243.60	Call	Index Future	41376	40563	41376	40563	0.00
29/12/2006	TRT1 On 01-February-07	243.60	Put	Index Future	2976	3283	2976	3283	0.00