



Derivatives Monthly Statistics Report

For April 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	GOVI On 01-February-07			jGovi	253.9800	253.9930	253.9800	253.9930	0.00
10/04/2006	GOVI On 04-May-06			jGovi	240.8100	240.8090	240.8110	240.8090	699.00
10/04/2006	GOVI On 03-August-06			jGovi	245.1100	245.1150	245.1100	245.1150	0.00
10/04/2006	GOVI On 02-November-06			jGovi	249.5300	249.5370	249.5290	249.5370	3.00
10/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	239859	239992	239859	239992	0.00
10/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	59	62	59	62	0.00
10/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	108110	108090	108110	108090	0.00
10/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
10/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	151177	151236	151177	151236	0.00
10/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	77	86	77	86	0.00
10/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	195384	195470	195384	195470	0.00
10/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	94	100	94	100	0.00
10/04/2006	J153 On 31-August-10			jSwap	7.2900	7.2880	0.0081	0.0081	0.00
10/04/2006	J157 On 15-September-15			jSwap	7.5100	7.5050	0.0003	0.0003	0.00
10/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2030	0.0322	0.0322	0.00
10/04/2006	J194 On 28-February-08			jSwap	7.1800	7.1830	0.0060	0.0059	0.00
10/04/2006	J201 On 22-December-14			jSwap	7.4700	7.4630	0.0022	0.0026	0.00
10/04/2006	J203 On 15-September-17			jSwap	7.4800	7.4840	0.0012	0.0012	0.00
10/04/2006	J204 On 21-December-18			jSwap	7.4800	7.4760	0.0015	0.0020	0.00
10/04/2006	J207 On 15-January-20			jSwap	7.4700	7.4630	0.0462	0.0470	0.00
10/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0750	0.0000	0.0000	0.00
10/04/2006	JFRA On 01-February-07			jFra	7.3000	7.2710	0.0179	0.0178	500.00
10/04/2006	JFRA On 07-February-08			jFra	7.5300	7.5230	0.0184	0.0184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1110	0.0174	0.0174	0.00
10/04/2006	JFRA On 03-May-07			jFra	7.3500	7.3280	0.0180	0.0179	0.00
10/04/2006	JFRA On 03-August-06			jFra	7.1600	7.1270	0.0175	0.0175	0.00
10/04/2006	JFRA On 02-August-07			jFra	7.4100	7.3880	0.0181	0.0181	0.00
10/04/2006	JFRA On 02-November-06			jFra	7.2000	7.1650	0.0176	0.0175	0.00
10/04/2006	JFRA On 01-November-07			jFra	7.4900	7.4640	0.0197	0.0197	0.00
10/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1075	1055	1075	1055	0.00
10/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1576	1616	1576	1616	0.00
10/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27027	27079	27027	27079	0.00
10/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26930	27000	26930	27000	0.00
10/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	485	493	485	493	0.00
10/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	196	221	196	221	0.00
10/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1342	1327	1342	1327	0.00
10/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1717	1748	1717	1748	0.00
10/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	984	948	984	948	0.00
10/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	592	637	592	637	0.00
10/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1580	1563	1580	1563	0.00
10/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1807	1837	1807	1837	0.00
10/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1351	1310	1351	1310	0.00
10/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	859	905	859	905	0.00
10/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1916	1893	1916	1893	0.00
10/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1953	1987	1953	1987	0.00
10/04/2006	JN02 On 04-May-06			jNote	7.3100	7.2910	0.1359	0.1355	0.00
10/04/2006	JN02 On 03-August-06			jNote	7.3700	7.3560	0.1369	0.1366	0.00
10/04/2006	JN02 On 02-November-06			jNote	7.4300	7.4220	0.1379	0.1378	0.00
10/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	5736	5839	5736	5839	0.00
10/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	4533	5027	4533	5027	0.00
10/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	12362	12341	12362	12341	0.00
10/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	10079	10374	10079	10374	0.00
10/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	16698	16718	16698	16718	0.00
10/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13341	13528	13341	13528	0.00
10/04/2006	JN05 On 04-May-06			jNote	7.5400	7.5370	0.3128	0.3127	0.00
10/04/2006	JN05 On 03-August-06			jNote	7.5800	7.5720	0.3140	0.3138	0.00

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10/04/2006	JN05 On 02-November-06			jNote	7.6100	7.6060	0.3151	0.3148	0.00
10/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	13276	13311	13276	13311	0.00
10/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	1166	1406	1166	1406	0.00
10/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	19238	19171	19238	19171	0.00
10/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5609	5829	5609	5829	0.00
10/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	23600	23487	23600	23487	0.00
10/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8538	8754	8538	8754	0.00
10/04/2006	JN10 On 04-May-06			jNote	7.6500	7.6380	0.5334	0.5327	0.00
10/04/2006	JN10 On 03-August-06			jNote	7.6700	7.6580	0.5341	0.5334	0.00
10/04/2006	JN10 On 02-November-06			jNote	7.6900	7.6770	0.5347	0.5340	0.00
10/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	28081	27170	28081	27170	0.00
10/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	59	109	59	109	0.00
10/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	31419	30690	31419	30690	0.00
10/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2043	2273	2043	2273	0.00
10/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	34882	34205	34882	34205	0.00
10/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	4222	4504	4222	4504	0.00
10/04/2006	JROD On 28-April-06			jRod	6.7200	6.5690	0.0029	0.0029	0.00
10/04/2006	JROD On 31-May-06			jRod	6.8200	6.6830	0.0028	0.0028	0.00
10/04/2006	JROD On 30-June-06			jRod	6.9500	6.8160	0.0024	0.0024	0.00
10/04/2006	JROD On 31-July-06			jRod	6.9400	6.8710	0.0050	0.0050	0.00
10/04/2006	JROD On 31-August-06			jRod	7.0100	6.9370	0.0047	0.0047	0.00
10/04/2006	R153 On 01-February-07			Bond Future	7.3100	7.3070	123.2601	123.2670	0.00
10/04/2006	R153 On 04-May-06			Bond Future	7.3000	7.2940	123.2222	123.2263	228.00
10/04/2006	R153 On 03-August-06			Bond Future	7.2900	7.2930	125.4288	125.4326	24.00
10/04/2006	R153 On 02-November-06			Bond Future	7.3000	7.2950	121.0996	121.1069	0.00
10/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	12775	12878	12775	12878	0.00
10/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	14795	14829	14795	14829	0.00
10/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	2635	2859	2635	2859	0.00
10/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	4484	4667	4484	4667	10.00
10/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	7269	7392	7269	7392	0.00
10/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	8978	9062	8978	9062	0.00
10/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9986	10099	9986	10099	0.00
10/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11704	11745	11704	11745	0.00

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10/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	8337	8425	8337	8425	0.00
10/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	18963	18982	18963	18982	0.00
10/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	222	290	222	290	0.00
10/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	12411	12438	12411	12438	0.00
10/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	3145	3237	3145	3237	0.00
10/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	14622	14675	14622	14675	0.00
10/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	5467	5557	5467	5557	0.00
10/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	16380	16397	16380	16397	0.00
10/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	13168	13297	13168	13297	0.00
10/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	5209	5299	5209	5299	100.00
10/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	37046	37168	37046	37168	0.00
10/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2867	2916	2867	2916	100.00
10/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	44990	45106	44990	45106	0.00
10/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	2052	2095	2052	2095	0.00
10/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	9292	9477	9292	9477	0.00
10/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	913	1056	913	1056	0.00
10/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18606	18688	18606	18688	0.00
10/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	107	148	107	148	0.00
10/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	20441	20560	20441	20560	0.00
10/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2913	2993	2913	2993	0.00
10/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	28618	28719	28618	28719	0.00
10/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	1617	1680	1617	1680	0.00
10/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	28520	28568	28520	28568	0.00
10/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	9	16	9	16	0.00
10/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38417	38459	38417	38459	0.00
10/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	1	1	1	20.00
10/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	2	5	2	5	0.00
10/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	22643	22604	22643	22604	0.00
10/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	48216	48257	48216	48257	0.00
10/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	57912	57953	57912	57953	0.00
10/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	67504	67546	67504	67546	0.00

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10/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	76996	77037	76996	77037	0.00
10/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	37273	37357	37273	37357	0.00
10/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	896	942	896	942	0.00
10/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	46135	46204	46135	46204	0.00
10/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	478	509	478	509	0.00
10/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	55098	55157	55098	55157	0.00
10/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	255	275	255	275	0.00
10/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	64081	64133	64081	64133	0.00
10/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	144	157	144	157	0.00
10/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2485	2532	2485	2532	0.00
10/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	30563	30542	30563	30542	0.00
10/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	4902	4971	4902	4971	0.00
10/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	24214	24214	24214	24214	0.00
10/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	18126	18238	18126	18238	0.00
10/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	11619	11662	11619	11662	0.00
10/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	24130	24247	24130	24247	0.00
10/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	9173	9222	9173	9222	0.00
10/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	30607	30726	30607	30726	0.00
10/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	7278	7329	7278	7329	0.00
10/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	37447	37566	37447	37566	0.00
10/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	5823	5874	5823	5874	0.00
10/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	44531	44649	44531	44649	0.00
10/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4688	4737	4688	4737	0.00
10/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	51797	51911	51797	51911	0.00
10/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3808	3855	3808	3855	0.00
10/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	59205	59317	59205	59317	0.00
10/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	3146	3190	3146	3190	0.00
10/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	66682	66791	66682	66791	0.00
10/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2625	2666	2625	2666	0.00
10/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2511	2572	2511	2572	0.00
10/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	22709	22697	22709	22697	0.00

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10/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	15610	15735	15610	15735	0.00
10/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	8223	8275	8223	8275	0.00
10/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	22165	22294	22165	22294	0.00
10/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5761	5816	5761	5816	0.00
10/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	29384	29511	29384	29511	0.00
10/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4049	4103	4049	4103	0.00
10/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	883	915	883	915	0.00
10/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	30457	30416	30457	30416	0.00
10/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	53099	53209	53099	53209	0.00
10/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1486	1523	1486	1523	0.00
10/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	61290	61395	61290	61395	0.00
10/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1086	1117	1086	1117	0.00
10/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	69517	69617	69517	69617	0.00
10/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	804	830	804	830	0.00
10/04/2006	R157 On 01-February-07			Bond Future	7.5300	7.5280	142.6613	142.6690	0.00
10/04/2006	R157 On 04-May-06			Bond Future	7.5000	7.4950	141.8455	141.8455	109.00
10/04/2006	R157 On 03-August-06			Bond Future	7.5000	7.5030	144.3849	144.3849	4.00
10/04/2006	R157 On 02-November-06			Bond Future	7.5100	7.5120	140.1621	140.1700	0.00
10/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	28021	28206	28021	28206	0.00
10/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	30264	30372	30264	30372	0.00
10/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	7377	7812	7377	7812	50.00
10/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	6961	7396	6961	7396	0.00
10/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	16660	16877	16660	16877	0.00
10/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	16904	17121	16904	17121	0.00
10/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	22137	22341	22137	22341	0.00
10/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	23169	23293	23169	23293	0.00
10/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	34151	34364	34151	34364	0.00
10/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	15521	15655	15521	15655	158.00
10/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	958	1168	958	1168	0.00
10/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	21565	21775	21565	21775	0.00
10/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	7644	7825	7644	7825	0.00
10/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	28424	28604	28424	28604	0.00
10/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	12624	12797	12624	12797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	33699	33792	33699	33792	0.00
10/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	18234	18397	18234	18397	0.00
10/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	40016	40102	40016	40102	0.00
10/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	29200	29404	29200	29404	0.00
10/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	9307	9512	9307	9512	100.00
10/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	79733	79905	79733	79905	0.00
10/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	4325	4417	4325	4417	117.00
10/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	22276	22530	22276	22530	0.00
10/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	1254	1508	1254	1508	0.00
10/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	41350	41411	41350	41411	0.00
10/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	131	192	131	192	0.00
10/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	44470	44632	44470	44632	0.00
10/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	4832	4994	4832	4994	0.00
10/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	61026	61034	61026	61034	0.00
10/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	9	16	9	16	0.00
10/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	61424	61538	61424	61538	0.00
10/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	2422	2536	2422	2536	0.00
10/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	99454	99454	99454	99454	0.00
10/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
10/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	25	41	25	41	0.00
10/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	42081	42098	42081	42098	0.00
10/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	80427	80427	80427	80427	0.00
10/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	1	0	1	0.00
10/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	118109	118109	118109	118109	0.00
10/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	136399	136399	136399	136399	0.00
10/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	2614	2722	2614	2722	0.00
10/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	44337	44446	44337	44446	0.00
10/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	79175	79249	79175	79249	0.00
10/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	1183	1256	1183	1256	0.00
10/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	97190	97235	97190	97235	0.00
10/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	573	618	573	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
10/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	115161	115188	115161	115188	0.00
10/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	277	303	277	303	0.00
10/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	132938	132953	132938	132953	0.00
10/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	135	150	135	150	0.00
10/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2417	2490	2417	2490	0.00
10/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	64756	64750	64756	64750	0.00
10/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	6125	6250	6125	6250	0.00
10/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	47633	47679	47633	47679	0.00
10/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	48147	48354	48147	48354	0.00
10/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	10229	10356	10229	10356	0.00
10/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	63507	63698	63507	63698	0.00
10/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	6665	6777	6665	6777	0.00
10/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	96441	96595	96441	96595	0.00
10/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2816	2890	2816	2890	0.00
10/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	113343	113481	113343	113481	0.00
10/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1844	1901	1844	1901	0.00
10/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	130222	130344	130222	130344	0.00
10/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1182	1225	1182	1225	0.00
10/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	147013	147125	147013	147125	0.00
10/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	761	793	761	793	0.00
10/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	163539	163638	163539	163638	0.00
10/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	396	415	396	415	0.00
10/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	10759	10890	10759	10890	0.00
10/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	52452	52506	52452	52506	0.00
10/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	39552	39747	39552	39747	0.00
10/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	22618	22736	22618	22736	0.00
10/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	52576	52772	52576	52772	0.00
10/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16823	16942	16823	16942	0.00
10/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	66760	66951	66760	66951	0.00
10/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	12535	12649	12535	12649	0.00
10/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	81719	81901	81719	81901	0.00
10/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	9363	9468	9363	9468	0.00
10/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	97179	97350	97179	97350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	7026	7120	7026	7120	0.00
10/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	112928	113088	112928	113088	0.00
10/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	5305	5388	5305	5388	0.00
10/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	128809	128958	128809	128958	0.00
10/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	4036	4108	4036	4108	0.00
10/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	144706	144845	144706	144845	0.00
10/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3096	3158	3096	3158	0.00
10/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	160161	160285	160161	160285	0.00
10/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	2021	2068	2021	2068	0.00
10/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2400	135.3947	135.4077	0.00
10/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2420	138.6030	138.6030	33.00
10/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2420	135.7836	135.7836	0.00
10/04/2006	R186 On 02-November-06			Bond Future	7.2400	7.2400	138.2330	138.2330	0.00
10/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	43778	44063	43778	44063	0.00
10/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	42604	42758	42604	42758	0.00
10/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	11682	12357	11682	12357	0.00
10/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	10615	11290	10615	11290	0.00
10/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	25910	26239	25910	26239	0.00
10/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	24851	25180	24851	25180	0.00
10/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	35316	35567	35316	35567	0.00
10/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	34001	34252	34001	34252	0.00
10/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	26593	26839	26593	26839	0.00
10/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	58618	58733	58618	58733	0.00
10/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	19177	19397	19177	19397	0.00
10/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	51312	51533	51312	51533	0.00
10/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1368	1678	1368	1678	0.00
10/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	34242	34553	34242	34553	0.00
10/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	11075	11343	11075	11343	0.00
10/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	43713	43981	43713	43981	0.00
10/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	14348	14538	14348	14538	0.00
10/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	80813	80872	80813	80872	0.00
10/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	26	45	26	45	0.00
10/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	68144	68163	68144	68163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	3353	3502	3353	3502	0.00
10/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	70969	71118	70969	71118	0.00
10/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	8541	8699	8541	8699	0.00
10/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	75387	75545	75387	75545	0.00
10/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	35598	35981	35598	35981	0.00
10/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	1836	2218	1836	2218	0.00
10/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	46794	47101	46794	47101	0.00
10/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	13264	13571	13264	13571	0.00
10/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	65460	65552	65460	65552	0.00
10/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	194	286	194	286	0.00
10/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	71639	71879	71639	71879	0.00
10/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	6813	7052	6813	7052	0.00
10/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	95644	95657	95644	95657	0.00
10/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	14	27	14	27	0.00
10/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	98438	98606	98438	98606	0.00
10/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	3440	3608	3440	3608	0.00
10/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	104721	104721	104721	104721	0.00
10/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	124901	124902	124901	124902	0.00
10/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	1	0	1	0.00
10/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	153126	153126	153126	153126	0.00
10/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	180350	180350	180350	180350	0.00
10/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	206614	206614	206614	206614	0.00
10/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	125419	125509	125419	125509	0.00
10/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	1325	1415	1325	1415	0.00
10/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	152610	152651	152610	152651	0.00
10/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	452	493	452	493	0.00
10/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	179370	179386	179370	179386	0.00
10/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	136	153	136	153	0.00
10/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	205398	205403	205398	205403	0.00

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10/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	36	42	36	42	0.00
10/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	230591	230592	230591	230592	0.00
10/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	9	10	9	10	0.00
10/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	55743	55991	55743	55991	0.00
10/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	22186	22434	22186	22434	0.00
10/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	79023	79245	79023	79245	0.00
10/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	14380	14602	14380	14602	0.00
10/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	104003	104190	104003	104190	0.00
10/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	9381	9569	9381	9569	0.00
10/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	128662	128796	128662	128796	0.00
10/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	5124	5258	5124	5258	0.00
10/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	154077	154164	154077	154164	0.00
10/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	2639	2727	2639	2727	0.00
10/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	179644	179697	179644	179697	0.00
10/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	1282	1335	1282	1335	0.00
10/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	204939	204968	204939	204968	0.00
10/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	587	617	587	617	0.00
10/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	2734	2815	2734	2815	0.00
10/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	105607	105688	105607	105688	0.00
10/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	6444	6566	6444	6566	0.00
10/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	108643	108635	108643	108635	0.00
10/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	64201	64504	64201	64504	0.00
10/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	31016	31188	31016	31188	0.00
10/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	86776	87081	86776	87081	0.00
10/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	22719	22892	22719	22892	0.00
10/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	110603	110898	110603	110898	0.00
10/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	16764	16929	16764	16929	0.00
10/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	133344	133610	133344	133610	0.00
10/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	10770	10905	10770	10905	0.00
10/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	156990	157226	156990	157226	0.00
10/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6684	6789	6684	6789	0.00
10/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	181084	181291	181084	181291	0.00
10/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	4007	4084	4007	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
10/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	205246	205430	205246	205430	0.00
10/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2320	2374	2320	2374	0.00
10/04/2006	R194 On 01-February-07			Bond Future	7.1100	7.1170	107.2905	107.2792	0.00
10/04/2006	R194 On 04-May-06			Bond Future	7.1600	7.1740	106.6163	106.5990	101.00
10/04/2006	R194 On 03-August-06			Bond Future	7.1400	7.1510	108.5226	108.5076	0.00
10/04/2006	R194 On 02-November-06			Bond Future	7.1200	7.1270	105.4110	105.3971	0.00
10/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3457	3426	3457	3426	0.00
10/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4548	4629	4548	4629	0.00
10/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2299	2269	2299	2269	0.00
10/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	818	960	818	960	0.00
10/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4062	4016	4062	4016	0.00
10/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2433	2536	2433	2536	0.00
10/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	4726	4674	4726	4674	0.00
10/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	3032	3120	3032	3120	0.00
10/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	1937	1915	1937	1915	0.00
10/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	4050	4177	4050	4177	0.00
10/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2792	2757	2792	2757	0.00
10/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	4262	4366	4262	4366	0.00
10/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	346	367	346	367	0.00
10/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	3179	3372	3179	3372	0.00
10/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2056	2034	2056	2034	0.00
10/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5725	5816	5725	5816	0.00
10/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1397	1378	1397	1378	0.00
10/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	6044	6164	6044	6164	0.00
10/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	626	621	626	621	0.00
10/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	6499	6643	6499	6643	0.00
10/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5101	5060	5101	5060	0.00
10/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3622	3694	3622	3694	0.00
10/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	5896	5772	5896	5772	0.00
10/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	123	172	123	172	0.00
10/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	6761	6689	6761	6689	0.00
10/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1408	1485	1408	1485	0.00
10/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	10053	9891	10053	9891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	13	23	13	23	0.00
10/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	9868	9773	9868	9773	0.00
10/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	809	864	809	864	0.00
10/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	14286	14115	14286	14115	0.00
10/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	1	2	1	2	0.00
10/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	13225	13114	13225	13114	0.00
10/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	479	518	479	518	0.00
10/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	15919	16091	15919	16091	0.00
10/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	11533	11706	11533	11706	0.00
10/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	6	8	6	8	0.00
10/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	7177	7352	7177	7352	0.00
10/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	18507	18334	18507	18334	0.00
10/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	22706	22533	22706	22533	0.00
10/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	26882	26709	26882	26709	0.00
10/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	31035	30863	31035	30863	0.00
10/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	16624	16495	16624	16495	0.00
10/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	208	229	208	229	0.00
10/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	20149	20009	20149	20009	0.00
10/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	81	92	81	92	0.00
10/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	23730	23585	23730	23585	0.00
10/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	28	33	28	33	0.00
10/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	27327	27179	27327	27179	0.00
10/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	9	11	9	11	0.00
10/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	5	5	5	5	0.00
10/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	14266	14405	14266	14405	0.00
10/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	70	68	70	68	0.00
10/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	11112	11250	11112	11250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	461	453	461	453	0.00
10/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	8298	8430	8298	8430	0.00
10/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7023	6956	7023	6956	0.00
10/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2180	2252	2180	2252	0.00
10/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9572	9492	9572	9492	0.00
10/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1592	1651	1592	1651	0.00
10/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	12267	12176	12267	12176	0.00
10/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	1164	1212	1164	1212	0.00
10/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	14914	14809	14914	14809	0.00
10/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	702	736	702	736	0.00
10/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	17712	17595	17712	17595	0.00
10/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	403	426	403	426	0.00
10/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	112	110	112	110	0.00
10/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	11573	11685	11573	11685	0.00
10/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	434	428	434	428	0.00
10/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	9289	9396	9289	9396	0.00
10/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1067	1054	1067	1054	0.00
10/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	7323	7423	7323	7423	0.00
10/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6994	6944	6994	6944	0.00
10/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2956	3020	2956	3020	0.00
10/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9039	8983	9039	8983	0.00
10/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2452	2509	2452	2509	0.00
10/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11194	11132	11194	11132	0.00
10/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	2067	2117	2067	2117	0.00
10/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13153	13082	13153	13082	0.00
10/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1495	1537	1495	1537	0.00
10/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15236	15155	15236	15155	0.00
10/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	1056	1089	1056	1089	0.00
10/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	17419	17332	17419	17332	0.00
10/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	728	754	728	754	0.00
10/04/2006	R201 On 01-February-07			Bond Future	7.5200	7.5090	108.3468	108.3897	0.00
10/04/2006	R201 On 04-May-06			Bond Future	7.4900	7.4810	111.2492	111.2821	66.00
10/04/2006	R201 On 03-August-06			Bond Future	7.5000	7.4900	108.8243	108.8630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R201 On 02-November-06			Bond Future	7.5000	7.4980	110.7835	110.8213	0.00
10/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	19055	19369	19055	19369	0.00
10/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	20036	19921	20036	19921	0.00
10/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	5820	6319	5820	6319	0.00
10/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	4899	5069	4899	5069	0.00
10/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	12141	12494	12141	12494	0.00
10/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	11884	11851	11884	11851	0.00
10/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	16012	16320	16012	16320	0.00
10/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	16264	16195	16264	16195	0.00
10/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	11241	11487	11241	11487	0.00
10/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27701	27518	27701	27518	0.00
10/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	8346	8575	8346	8575	0.00
10/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	24456	24309	24456	24309	0.00
10/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	5749	5917	5749	5917	0.00
10/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	37972	37711	37972	37711	0.00
10/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3541	3681	3541	3681	0.00
10/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	35810	35573	35810	35573	0.00
10/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	22397	22812	22397	22812	0.00
10/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	6213	6242	6213	6242	0.00
10/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	18004	18468	18004	18468	0.00
10/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	802	936	802	936	0.00
10/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	33248	33610	33248	33610	0.00
10/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	79	112	79	112	0.00
10/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	34962	35395	34962	35395	0.00
10/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	3152	3199	3152	3199	0.00
10/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	48833	49167	48833	49167	0.00
10/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	6	10	6	10	0.00
10/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	48723	49152	48723	49152	0.00
10/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	1581	1624	1581	1624	0.00
10/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	64185	64515	64185	64515	0.00
10/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	1	0	1	0.00
10/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	79248	79577	79248	79577	0.00
10/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	94023	94352	94023	94352	0.00
10/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	108515	108845	108515	108845	0.00
10/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	62980	63399	62980	63399	0.00
10/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	794	826	794	826	0.00
10/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	77229	77632	77229	77632	0.00
10/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	280	297	280	297	0.00
10/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	91522	91915	91522	91915	0.00
10/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	87	94	87	94	0.00
10/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	105675	106064	105675	106064	0.00
10/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	24	26	24	26	0.00
10/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1089	1152	1089	1152	0.00
10/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	49820	49506	49820	49506	0.00
10/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	25880	26241	25880	26241	0.00
10/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	10564	10548	10564	10548	0.00
10/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	37499	37890	37499	37890	0.00
10/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6903	6917	6903	6917	0.00
10/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	50116	50520	50116	50520	0.00
10/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	4520	4547	4520	4547	0.00
10/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	63234	63641	63234	63641	0.00
10/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2913	2943	2913	2943	0.00
10/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	76309	76710	76309	76710	0.00
10/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1533	1556	1533	1556	0.00
10/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	89724	90118	89724	90118	0.00
10/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	756	773	756	773	0.00
10/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	103251	103638	103251	103638	0.00
10/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	349	360	349	360	0.00
10/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	2340	2434	2340	2434	0.00
10/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	50616	50280	50616	50280	0.00
10/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	28789	29155	28789	29155	0.00
10/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	14569	14507	14569	14507	0.00
10/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	40316	40719	40316	40719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11168	11142	11168	11142	0.00
10/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	51697	52122	51697	52122	0.00
10/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7889	7884	7889	7884	0.00
10/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	64146	64585	64146	64585	0.00
10/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5939	5949	5939	5949	0.00
10/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	76096	76539	76096	76539	0.00
10/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3747	3760	3747	3760	0.00
10/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	88514	88957	88514	88957	0.00
10/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2275	2288	2275	2288	0.00
10/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	101211	101652	101211	101652	0.00
10/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1328	1339	1328	1339	0.00
10/04/2006	R203 On 01-February-07			Bond Future	7.5200	7.5200	108.5387	108.5387	0.00
10/04/2006	R203 On 04-May-06			Bond Future	7.4900	7.4940	106.9285	106.9285	0.00
10/04/2006	R203 On 03-August-06			Bond Future	7.5000	7.5000	108.8376	108.8453	0.00
10/04/2006	R203 On 02-November-06			Bond Future	7.5100	7.5070	106.6342	106.6418	0.00
10/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	26826	26965	26826	26965	0.00
10/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	28321	28460	28321	28460	0.00
10/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	8177	8658	8177	8658	0.00
10/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	7707	8188	7707	8188	0.00
10/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	17363	17627	17363	17627	0.00
10/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	17440	17627	17440	17627	0.00
10/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	22520	22724	22520	22724	0.00
10/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	23128	23256	23128	23256	0.00
10/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	18782	18917	18782	18917	0.00
10/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	39199	39333	39199	39333	0.00
10/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1792	2105	1792	2105	0.00
10/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	21153	21466	21153	21466	0.00
10/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	9466	9698	9466	9698	0.00
10/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	29078	29233	29078	29233	0.00
10/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	14454	14640	14454	14640	0.00
10/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	34295	34405	34295	34405	0.00
10/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	4522	4692	4522	4692	0.00
10/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	44148	44241	44148	44241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	8625	8779	8625	8779	0.00
10/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	48162	48239	48162	48239	0.00
10/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	21448	21744	21448	21744	0.00
10/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	1627	1924	1627	1924	0.00
10/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	28382	28637	28382	28637	0.00
10/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	9390	9568	9390	9568	0.00
10/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	38878	38952	38878	38952	0.00
10/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	175	249	175	249	0.00
10/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	42093	42307	42093	42307	0.00
10/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4485	4622	4485	4622	0.00
10/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	57138	57146	57138	57146	0.00
10/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	9	17	9	17	0.00
10/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	57664	57828	57664	57828	0.00
10/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1882	1969	1882	1969	0.00
10/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	193	273	193	273	0.00
10/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	39880	39961	39880	39961	0.00
10/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	109798	109798	109798	109798	0.00
10/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	75113	75114	75113	75114	0.00
10/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	1	0	1	0.00
10/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	92665	92665	92665	92665	0.00
10/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	74216	74339	74216	74339	0.00
10/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	689	734	689	734	0.00
10/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	107833	107917	107833	107917	0.00
10/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	60	67	60	67	0.00
10/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2401	2477	2401	2477	0.00
10/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	82767	82767	82767	82767	0.00
10/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	4751	4866	4751	4866	0.00
10/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	64459	64497	64459	64497	0.00
10/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	32861	33065	32861	33065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	14686	14814	14686	14814	0.00
10/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	45256	45444	45256	45444	0.00
10/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	8737	8850	8737	8850	0.00
10/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	59285	59449	59285	59449	0.00
10/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	4849	4938	4849	4938	0.00
10/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	74439	74577	74439	74577	0.00
10/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2503	2565	2503	2565	0.00
10/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	90229	90344	90229	90344	0.00
10/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1198	1237	1198	1237	0.00
10/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4752	4829	4752	4829	0.00
10/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	84661	84738	84661	84738	0.00
10/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	7936	8036	7936	8036	0.00
10/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	67548	67648	67548	67648	0.00
10/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	12532	12652	12532	12652	0.00
10/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	52317	52437	52317	52437	0.00
10/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	36664	36798	36664	36798	0.00
10/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	19672	19805	19672	19805	0.00
10/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	48159	48278	48159	48278	0.00
10/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	13103	13223	13103	13223	0.00
10/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	61057	61156	61057	61156	0.00
10/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	8351	8451	8351	8451	0.00
10/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	75036	75114	75036	75114	0.00
10/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	5084	5161	5084	5161	0.00
10/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	89759	89816	89759	89816	0.00
10/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2951	3008	2951	3008	0.00
10/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	104913	104952	104913	104952	0.00
10/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1632	1671	1632	1671	0.00
10/04/2006	R204 On 01-February-07			Bond Future	7.5200	7.5170	104.7127	104.7684	0.00
10/04/2006	R204 On 04-May-06			Bond Future	7.5000	7.4950	107.0754	107.1169	80.00
10/04/2006	R204 On 03-August-06			Bond Future	7.5100	7.5020	104.9546	105.0036	0.00
10/04/2006	R204 On 02-November-06			Bond Future	7.5100	7.5080	106.8472	106.8957	0.00
10/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	28705	29136	28705	29136	0.00
10/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	30616	30490	30616	30490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	40558	41046	40558	41046	0.00
10/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	212	285	212	285	0.00
10/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	44222	44784	44222	44784	0.00
10/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	5016	5088	5016	5088	0.00
10/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	24891	25321	24891	25321	0.00
10/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	26021	25967	26021	25967	0.00
10/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	16330	16691	16330	16691	0.00
10/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	37920	37798	37920	37798	0.00
10/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	20176	20543	20176	20543	0.00
10/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	42272	42082	42272	42082	0.00
10/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	10020	10302	10020	10302	0.00
10/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	52612	52410	52612	52410	0.00
10/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	13522	13820	13522	13820	0.00
10/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	56327	56067	56327	56067	0.00
10/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3011	3144	3011	3144	0.00
10/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	89287	88936	89287	88936	0.00
10/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	5715	5918	5715	5918	0.00
10/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	69862	69581	69862	69581	0.00
10/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	35725	36205	35725	36205	0.00
10/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	16919	16914	16919	16914	0.00
10/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	48615	49123	48615	49123	0.00
10/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10381	10405	10381	10405	0.00
10/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	63157	63676	63157	63676	0.00
10/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	5990	6025	5990	6025	0.00
10/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	78861	79378	78861	79378	0.00
10/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3243	3276	3243	3276	0.00
10/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	95247	95757	95247	95757	0.00
10/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1643	1669	1643	1669	0.00
10/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	111914	112415	111914	112415	0.00
10/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	778	796	778	796	0.00
10/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5185	5348	5185	5348	0.00
10/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	91039	90646	91039	90646	0.00
10/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	8608	8835	8608	8835	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	72660	72331	72660	72331	0.00
10/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	39105	39589	39105	39589	0.00
10/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	21340	21266	21340	21266	0.00
10/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	51227	51749	51227	51749	0.00
10/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	14280	14245	14280	14245	0.00
10/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	64803	65351	64803	65351	0.00
10/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	9154	9145	9154	9145	0.00
10/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	79495	80057	79495	80057	0.00
10/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5613	5618	5613	5618	0.00
10/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	94950	95517	94950	95517	0.00
10/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3287	3298	3287	3298	0.00
10/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	110838	111406	110838	111406	0.00
10/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1837	1848	1837	1848	0.00
10/04/2006	R207 On 01-February-07			Bond Future	7.5100	7.4980	98.3374	98.4020	0.00
10/04/2006	R207 On 04-May-06			Bond Future	7.4900	7.4790	100.2681	100.3267	0.00
10/04/2006	R207 On 03-August-06			Bond Future	7.5000	7.4870	98.4129	98.4790	0.00
10/04/2006	R207 On 02-November-06			Bond Future	7.5000	7.4910	100.1872	100.2526	0.00
10/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	30023	30507	30023	30507	0.00
10/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	30507	30346	30507	30346	0.00
10/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	41917	42567	41917	42567	0.00
10/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	196	261	196	261	0.00
10/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	45479	46182	45479	46182	0.00
10/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	4929	4971	4929	4971	0.00
10/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	15053	15497	15053	15497	0.00
10/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	14971	14761	14971	14761	0.00
10/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	21233	21646	21233	21646	0.00
10/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	42196	41963	42196	41963	0.00
10/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	7031	7325	7031	7325	0.00
10/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	27663	27304	27663	27304	0.00
10/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	14328	14663	14328	14663	0.00
10/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	56346	56034	56346	56034	0.00
10/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	2679	2836	2679	2836	0.00
10/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	44617	44120	44617	44120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	811	876	811	876	0.00
10/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	64664	64075	64664	64075	0.00
10/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	42446	43071	42446	43071	0.00
10/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	2635	2606	2635	2606	0.00
10/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	27110	27671	27110	27671	0.00
10/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	6886	6793	6886	6793	0.00
10/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	59687	60336	59687	60336	0.00
10/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	825	820	825	820	0.00
10/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	77600	78254	77600	78254	0.00
10/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	209	210	209	210	0.00
10/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	95457	96112	95457	96112	0.00
10/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	43	43	43	43	0.00
10/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	112956	113610	112956	113610	0.00
10/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	7	7	7	7	0.00
10/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	9189	9445	9189	9445	0.00
10/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	72854	72464	72854	72464	0.00
10/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	40673	41218	40673	41218	0.00
10/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	21236	21135	21236	21135	0.00
10/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	53018	53609	53018	53609	0.00
10/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	14201	14146	14201	14146	0.00
10/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	66778	67400	66778	67400	0.00
10/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	9104	9081	9104	9081	0.00
10/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	81609	82250	81609	82250	0.00
10/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	5588	5582	5588	5582	0.00
10/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	97155	97806	97155	97806	0.00
10/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3279	3283	3279	3283	0.00
10/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	113091	113745	113091	113745	0.00
10/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1838	1845	1838	1845	0.00
10/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5579	5764	5579	5764	0.00
10/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	91503	91042	91503	91042	0.00
11/04/2006	GOVI On 01-February-07			jGovi	254.1000	253.9800	254.0980	253.9800	0.00
11/04/2006	GOVI On 04-May-06			jGovi	240.9200	240.8110	240.9220	240.8110	699.00
11/04/2006	GOVI On 03-August-06			jGovi	245.2300	245.1100	245.2280	245.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	GOVI On 02-November-06			jGovi	249.6500	249.5290	249.6500	249.5290	3.00
11/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	241035	239859	241035	239859	0.00
11/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	55	59	55	59	0.00
11/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	109220	108110	109220	108110	0.00
11/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
11/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	152349	151177	152349	151177	0.00
11/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	69	77	69	77	0.00
11/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	196587	195384	196587	195384	0.00
11/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	87	94	87	94	0.00
11/04/2006	J153 On 31-August-10			jSwap	7.2800	7.2890	0.0084	0.0081	0.00
11/04/2006	J157 On 15-September-15			jSwap	7.4900	7.5050	0.0004	0.0003	0.00
11/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2030	0.0327	0.0322	0.00
11/04/2006	J194 On 28-February-08			jSwap	7.1600	7.1750	0.0062	0.0060	0.00
11/04/2006	J201 On 22-December-14			jSwap	7.4600	7.4680	0.0029	0.0022	0.00
11/04/2006	J203 On 15-September-17			jSwap	7.4700	7.4840	0.0020	0.0012	0.00
11/04/2006	J204 On 21-December-18			jSwap	7.4700	7.4820	0.0029	0.0015	0.00
11/04/2006	J207 On 15-January-20			jSwap	7.4500	7.4720	0.0479	0.0462	0.00
11/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0750	0.0000	0.0000	0.00
11/04/2006	JFRA On 01-February-07			jFra	7.3300	7.2950	0.0179	0.0179	500.00
11/04/2006	JFRA On 07-February-08			jFra	7.5400	7.5320	0.0185	0.0184	0.00
11/04/2006	JFRA On 04-May-06			jFra	7.1300	7.1180	0.0175	0.0174	0.00
11/04/2006	JFRA On 03-May-07			jFra	7.3600	7.3470	0.0180	0.0180	0.00
11/04/2006	JFRA On 03-August-06			jFra	7.1900	7.1600	0.0176	0.0175	0.00
11/04/2006	JFRA On 02-August-07			jFra	7.4200	7.4070	0.0182	0.0181	0.00
11/04/2006	JFRA On 02-November-06			jFra	7.2300	7.2010	0.0177	0.0176	0.00
11/04/2006	JFRA On 01-November-07			jFra	7.5100	7.4860	0.0198	0.0197	0.00
11/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1107	1075	1107	1075	0.00
11/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1531	1576	1531	1576	0.00
11/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27013	27027	27013	27027	0.00
11/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26904	26930	26904	26930	0.00
11/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	493	485	493	485	0.00
11/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	182	196	182	196	0.00
11/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1358	1342	1358	1342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1694	1717	1694	1717	0.00
11/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1023	984	1023	984	0.00
11/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	560	592	560	592	0.00
11/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1596	1580	1596	1580	0.00
11/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1787	1807	1787	1807	0.00
11/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1390	1351	1390	1351	0.00
11/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	827	859	827	859	0.00
11/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1941	1916	1941	1916	0.00
11/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1925	1953	1925	1953	0.00
11/04/2006	JN02 On 04-May-06			jNote	7.3300	7.3120	0.1362	0.1359	0.00
11/04/2006	JN02 On 03-August-06			jNote	7.3900	7.3730	0.1371	0.1369	0.00
11/04/2006	JN02 On 02-November-06			jNote	7.4300	7.4310	0.1379	0.1379	0.00
11/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	5825	5736	5825	5736	0.00
11/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	4260	4533	4260	4533	0.00
11/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	12430	12362	12430	12362	0.00
11/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9926	10079	9926	10079	0.00
11/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	16691	16698	16691	16698	0.00
11/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13279	13341	13279	13341	0.00
11/04/2006	JN05 On 04-May-06			jNote	7.5300	7.5420	0.3124	0.3128	0.00
11/04/2006	JN05 On 03-August-06			jNote	7.5700	7.5790	0.3135	0.3140	0.00
11/04/2006	JN05 On 02-November-06			jNote	7.6000	7.6140	0.3146	0.3151	0.00
11/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	12865	13276	12865	13276	0.00
11/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	1170	1166	1170	1166	0.00
11/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	18857	19238	18857	19238	0.00
11/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5724	5609	5724	5609	0.00
11/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	23194	23600	23194	23600	0.00
11/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8708	8538	8708	8538	0.00
11/04/2006	JN10 On 04-May-06			jNote	7.6400	7.6520	0.5327	0.5334	0.00
11/04/2006	JN10 On 03-August-06			jNote	7.6600	7.6720	0.5331	0.5341	0.00
11/04/2006	JN10 On 02-November-06			jNote	7.6700	7.6910	0.5335	0.5347	0.00
11/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	27186	28081	27186	28081	0.00
11/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	62	59	62	59	0.00
11/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	30395	31419	30395	31419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2193	2043	2193	2043	0.00
11/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	33720	34882	33720	34882	0.00
11/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	4507	4222	4507	4222	0.00
11/04/2006	JROD On 28-April-06			jRod	6.7200	6.7210	0.0029	0.0029	0.00
11/04/2006	JROD On 31-May-06			jRod	6.8200	6.8200	0.0028	0.0028	0.00
11/04/2006	JROD On 30-June-06			jRod	6.9600	6.9520	0.0024	0.0024	0.00
11/04/2006	JROD On 31-July-06			jRod	6.9400	6.9410	0.0050	0.0050	0.00
11/04/2006	JROD On 31-August-06			jRod	7.0100	7.0060	0.0047	0.0047	0.00
11/04/2006	R153 On 01-February-07			Bond Future	7.3000	7.3090	123.3080	123.2601	0.00
11/04/2006	R153 On 04-May-06			Bond Future	7.2800	7.2950	123.2714	123.2222	228.00
11/04/2006	R153 On 03-August-06			Bond Future	7.2800	7.2940	125.4753	125.4288	24.00
11/04/2006	R153 On 02-November-06			Bond Future	7.2800	7.2970	121.1508	121.0996	0.00
11/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	12984	12775	12984	12775	0.00
11/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	14525	14795	14525	14795	0.00
11/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	2774	2635	2774	2635	0.00
11/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	4130	4484	4130	4484	10.00
11/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	7455	7269	7455	7269	0.00
11/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	8698	8978	8698	8978	0.00
11/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	10206	9986	10206	9986	0.00
11/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11413	11704	11413	11704	0.00
11/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	8498	8337	8498	8337	0.00
11/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	18645	18963	18645	18963	0.00
11/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	233	222	233	222	0.00
11/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	11930	12411	11930	12411	0.00
11/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	3247	3145	3247	3145	0.00
11/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	14258	14622	14258	14622	0.00
11/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	5618	5467	5618	5467	0.00
11/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	16020	16380	16020	16380	0.00
11/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	13436	13168	13436	13168	0.00
11/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	5011	5209	5011	5209	100.00
11/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	37459	37046	37459	37046	0.00
11/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2768	2867	2768	2867	100.00
11/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	45427	44990	45427	44990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1977	2052	1977	2052	0.00
11/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	9651	9292	9651	9292	0.00
11/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	779	913	779	913	0.00
11/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19074	18606	19074	18606	0.00
11/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	82	107	82	107	0.00
11/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	20777	20441	20777	20441	0.00
11/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2783	2913	2783	2913	0.00
11/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	29002	28618	29002	28618	0.00
11/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	1535	1617	1535	1617	0.00
11/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	29010	28520	29010	28520	0.00
11/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	6	9	6	9	0.00
11/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38909	38417	38909	38417	0.00
11/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	1	0	1	20.00
11/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
11/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	22150	22643	22150	22643	0.00
11/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	48709	48216	48709	48216	0.00
11/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	58404	57912	58404	57912	0.00
11/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	67997	67504	67997	67504	0.00
11/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	77488	76996	77488	76996	0.00
11/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	37688	37273	37688	37273	0.00
11/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	846	896	846	896	0.00
11/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	46570	46135	46570	46135	0.00
11/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	448	478	448	478	0.00
11/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	55547	55098	55547	55098	0.00
11/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	237	255	237	255	0.00
11/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	64536	64081	64536	64081	0.00
11/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	133	144	133	144	0.00
11/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2554	2485	2554	2485	0.00
11/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	30153	30563	30153	30563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5015	4902	5015	4902	0.00
11/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	23848	24214	23848	24214	0.00
11/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	18379	18126	18379	18126	0.00
11/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	11393	11619	11393	11619	0.00
11/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	24421	24130	24421	24130	0.00
11/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	8985	9173	8985	9173	0.00
11/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	30930	30607	30930	30607	0.00
11/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	7122	7278	7122	7278	0.00
11/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	37797	37447	37797	37447	0.00
11/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	5694	5823	5694	5823	0.00
11/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	44902	44531	44902	44531	0.00
11/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4580	4688	4580	4688	0.00
11/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	52185	51797	52185	51797	0.00
11/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3718	3808	3718	3808	0.00
11/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	59608	59205	59608	59205	0.00
11/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	3070	3146	3070	3146	0.00
11/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	67096	66682	67096	66682	0.00
11/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2561	2625	2561	2625	0.00
11/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2597	2511	2597	2511	0.00
11/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	22284	22709	22284	22709	0.00
11/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	15894	15610	15894	15610	0.00
11/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	7996	8223	7996	8223	0.00
11/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	22503	22165	22503	22165	0.00
11/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5587	5761	5587	5761	0.00
11/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	29764	29384	29764	29384	0.00
11/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3917	4049	3917	4049	0.00
11/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	920	883	920	883	0.00
11/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	29983	30457	29983	30457	0.00
11/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	53555	53099	53555	53099	0.00
11/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1430	1486	1430	1486	0.00
11/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	61759	61290	61759	61290	0.00
11/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1043	1086	1043	1086	0.00
11/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	69996	69517	69996	69517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	771	804	771	804	0.00
11/04/2006	R157 On 01-February-07			Bond Future	7.5200	7.5290	142.7618	142.6613	0.00
11/04/2006	R157 On 04-May-06			Bond Future	7.4800	7.4950	141.9371	141.8455	109.00
11/04/2006	R157 On 03-August-06			Bond Future	7.4900	7.5030	144.4825	144.3849	4.00
11/04/2006	R157 On 02-November-06			Bond Future	7.5000	7.5130	140.2653	140.1621	0.00
11/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	28475	28021	28475	28021	0.00
11/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	29713	30264	29713	30264	0.00
11/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	7705	7377	7705	7377	50.00
11/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	6372	6961	6372	6961	0.00
11/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	17083	16660	17083	16660	0.00
11/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	16350	16904	16350	16904	0.00
11/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	22602	22137	22602	22137	0.00
11/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	22602	23169	22602	23169	0.00
11/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	34751	34151	34751	34151	0.00
11/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	15089	15521	15089	15521	158.00
11/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	996	958	996	958	0.00
11/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	20686	21565	20686	21565	0.00
11/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	7886	7644	7886	7644	0.00
11/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	27689	28424	27689	28424	0.00
11/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	12945	12624	12945	12624	0.00
11/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	32988	33699	32988	33699	0.00
11/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	18580	18234	18580	18234	0.00
11/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	39357	40016	39357	40016	0.00
11/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	29800	29200	29800	29200	0.00
11/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	8931	9307	8931	9307	100.00
11/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	80605	79733	80605	79733	0.00
11/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	4164	4325	4164	4325	117.00
11/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	22998	22276	22998	22276	0.00
11/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	1059	1254	1059	1254	0.00
11/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	42235	41350	42235	41350	0.00
11/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	99	131	99	131	0.00
11/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	45212	44470	45212	44470	0.00
11/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	4598	4832	4598	4832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	61940	61026	61940	61026	0.00
11/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	6	9	6	9	0.00
11/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	62264	61424	62264	61424	0.00
11/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	2285	2422	2285	2422	0.00
11/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	100370	99454	100370	99454	0.00
11/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
11/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	24	25	24	25	0.00
11/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	41164	42081	41164	42081	0.00
11/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	81343	80427	81343	80427	0.00
11/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	119025	118109	119025	118109	0.00
11/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	137315	136399	137315	136399	0.00
11/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	2715	2614	2715	2614	0.00
11/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	43462	44337	43462	44337	0.00
11/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	80076	79175	80076	79175	0.00
11/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	1107	1183	1107	1183	0.00
11/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	98125	97190	98125	97190	0.00
11/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	532	573	532	573	0.00
11/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	116116	115161	116116	115161	0.00
11/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	255	277	255	277	0.00
11/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	133903	132938	133903	132938	0.00
11/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	124	135	124	135	0.00
11/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2507	2417	2507	2417	0.00
11/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	63814	64756	63814	64756	0.00
11/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	6314	6125	6314	6125	0.00
11/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	46790	47633	46790	47633	0.00
11/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	48862	48147	48862	48147	0.00
11/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	9911	10229	9911	10229	0.00
11/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	64311	63507	64311	63507	0.00
11/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	6437	6665	6437	6665	0.00
11/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	97361	96441	97361	96441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2704	2816	2704	2816	0.00
11/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	114297	113343	114297	113343	0.00
11/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1766	1844	1766	1844	0.00
11/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	131200	130222	131200	130222	0.00
11/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1129	1182	1129	1182	0.00
11/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	148009	147013	148009	147013	0.00
11/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	725	761	725	761	0.00
11/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	164550	163539	164550	163539	0.00
11/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	375	396	375	396	0.00
11/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	10999	10759	10999	10759	0.00
11/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	51687	52452	51687	52452	0.00
11/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	40106	39552	40106	39552	0.00
11/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	22168	22618	22168	22618	0.00
11/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	53219	52576	53219	52576	0.00
11/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16461	16823	16461	16823	0.00
11/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	67477	66760	67477	66760	0.00
11/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	12247	12535	12247	12535	0.00
11/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	82496	81719	82496	81719	0.00
11/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	9135	9363	9135	9363	0.00
11/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	98004	97179	98004	97179	0.00
11/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6846	7026	6846	7026	0.00
11/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	113791	112928	113791	112928	0.00
11/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	5163	5305	5163	5305	0.00
11/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	129702	128809	129702	128809	0.00
11/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3924	4036	3924	4036	0.00
11/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	145622	144706	145622	144706	0.00
11/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	3007	3096	3007	3096	0.00
11/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	161103	160161	161103	160161	0.00
11/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1958	2021	1958	2021	0.00
11/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2410	135.4731	135.3947	0.00
11/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2420	138.6831	138.6030	33.00
11/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2420	135.8632	135.7836	0.00
11/04/2006	R186 On 02-November-06			Bond Future	7.2300	7.2400	138.3120	138.2330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	44114	43778	44114	43778	0.00
11/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	42156	42604	42156	42604	0.00
11/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	11868	11682	11868	11682	0.00
11/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	10001	10615	10001	10615	0.00
11/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	26212	25910	26212	25910	0.00
11/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	24357	24851	24357	24851	0.00
11/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	35642	35316	35642	35316	0.00
11/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	33538	34001	33538	34001	0.00
11/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	26835	26593	26835	26593	0.00
11/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	58076	58618	58076	58618	0.00
11/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	19388	19177	19388	19177	0.00
11/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	50733	51312	50733	51312	0.00
11/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1352	1368	1352	1368	0.00
11/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	33426	34242	33426	34242	0.00
11/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	11225	11075	11225	11075	0.00
11/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	43068	43713	43068	43713	0.00
11/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	14500	14348	14500	14348	0.00
11/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	80181	80813	80181	80813	0.00
11/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	23	26	23	26	0.00
11/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	67340	68144	67340	68144	0.00
11/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	3401	3353	3401	3353	0.00
11/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	70223	70969	70223	70969	0.00
11/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	8651	8541	8651	8541	0.00
11/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	74707	75387	74707	75387	0.00
11/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	36180	35598	36180	35598	0.00
11/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	1617	1836	1617	1836	0.00
11/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	47250	46794	47250	46794	0.00
11/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	12925	13264	12925	13264	0.00
11/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	66223	65460	66223	65460	0.00
11/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	156	194	156	194	0.00
11/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	72220	71639	72220	71639	0.00
11/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	6598	6813	6598	6813	0.00
11/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	96441	95644	96441	95644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	10	14	10	14	0.00
11/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	99104	98438	99104	98438	0.00
11/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	3311	3440	3311	3440	0.00
11/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	103920	104721	103920	104721	0.00
11/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	125702	124901	125702	124901	0.00
11/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	153927	153126	153927	153126	0.00
11/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	181150	180350	181150	180350	0.00
11/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	207414	206614	207414	206614	0.00
11/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	126152	125419	126152	125419	0.00
11/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	1263	1325	1263	1325	0.00
11/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	153379	152610	153379	152610	0.00
11/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	426	452	426	452	0.00
11/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	180155	179370	180155	179370	0.00
11/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	127	136	127	136	0.00
11/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	206190	205398	206190	205398	0.00
11/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	34	36	34	36	0.00
11/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	231385	230591	231385	230591	0.00
11/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	8	9	8	9	0.00
11/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	56179	55743	56179	55743	0.00
11/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	21832	22186	21832	22186	0.00
11/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	79551	79023	79551	79023	0.00
11/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	14118	14380	14118	14380	0.00
11/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	104601	104003	104601	104003	0.00
11/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	9190	9381	9190	9381	0.00
11/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	129329	128662	129329	128662	0.00
11/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	5001	5124	5001	5124	0.00
11/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	154792	154077	154792	154077	0.00
11/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	2565	2639	2565	2639	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	180392	179644	180392	179644	0.00
11/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	1240	1282	1240	1282	0.00
11/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	205707	204939	205707	204939	0.00
11/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	566	587	566	587	0.00
11/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	2775	2734	2775	2734	0.00
11/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	104858	105607	104858	105607	0.00
11/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	6523	6444	6523	6444	0.00
11/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	107938	108643	107938	108643	0.00
11/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	64622	64201	64622	64201	0.00
11/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	30653	31016	30653	31016	0.00
11/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	87270	86776	87270	86776	0.00
11/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	22428	22719	22428	22719	0.00
11/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	111155	110603	111155	110603	0.00
11/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	16533	16764	16533	16764	0.00
11/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	133958	133344	133958	133344	0.00
11/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	10600	10770	10600	10770	0.00
11/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	157654	156990	157654	156990	0.00
11/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6564	6684	6564	6684	0.00
11/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	181787	181084	181787	181084	0.00
11/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3926	4007	3926	4007	0.00
11/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	205977	205246	205977	205246	0.00
11/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2268	2320	2268	2320	0.00
11/04/2006	R194 On 01-February-07			Bond Future	7.0900	7.1060	107.3121	107.2905	0.00
11/04/2006	R194 On 04-May-06			Bond Future	7.1500	7.1640	106.6369	106.6163	101.00
11/04/2006	R194 On 03-August-06			Bond Future	7.1300	7.1410	108.5450	108.5226	0.00
11/04/2006	R194 On 02-November-06			Bond Future	7.1000	7.1160	105.4350	105.4110	0.00
11/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3551	3457	3551	3457	0.00
11/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4425	4548	4425	4548	0.00
11/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2411	2299	2411	2299	0.00
11/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	722	818	722	818	0.00
11/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4180	4062	4180	4062	0.00
11/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2327	2433	2327	2433	0.00
11/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2890	2792	2890	2792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	4119	4262	4119	4262	0.00
11/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	4856	4726	4856	4726	0.00
11/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2921	3032	2921	3032	0.00
11/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2013	1937	2013	1937	0.00
11/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3901	4050	3901	4050	0.00
11/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	368	346	368	346	0.00
11/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	2994	3179	2994	3179	0.00
11/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2126	2056	2126	2056	0.00
11/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5579	5725	5579	5725	0.00
11/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1460	1397	1460	1397	0.00
11/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5866	6044	5866	6044	0.00
11/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	660	626	660	626	0.00
11/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	6308	6499	6308	6499	0.00
11/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5214	5101	5214	5101	0.00
11/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3520	3622	3520	3622	0.00
11/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	6079	5896	6079	5896	0.00
11/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	99	123	99	123	0.00
11/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	6914	6761	6914	6761	0.00
11/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1337	1408	1337	1408	0.00
11/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	10257	10053	10257	10053	0.00
11/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	9	13	9	13	0.00
11/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10046	9868	10046	9868	0.00
11/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	763	809	763	809	0.00
11/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	14493	14286	14493	14286	0.00
11/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	1	1	1	1	0.00
11/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	13420	13225	13420	13225	0.00
11/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	449	479	449	479	0.00
11/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	15712	15919	15712	15919	0.00
11/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	11326	11533	11326	11533	0.00
11/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	6	6	6	6	0.00
11/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	6970	7177	6970	7177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	18714	18507	18714	18507	0.00
11/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	22913	22706	22913	22706	0.00
11/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	27089	26882	27089	26882	0.00
11/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	31242	31035	31242	31035	0.00
11/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	16833	16624	16833	16624	0.00
11/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	193	208	193	208	0.00
11/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	20366	20149	20366	20149	0.00
11/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	74	81	74	81	0.00
11/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	23951	23730	23951	23730	0.00
11/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	26	28	26	28	0.00
11/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	27550	27327	27550	27327	0.00
11/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	8	9	8	9	0.00
11/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	5	5	5	5	0.00
11/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	14026	14266	14026	14266	0.00
11/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	76	70	76	70	0.00
11/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10878	11112	10878	11112	0.00
11/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	490	461	490	461	0.00
11/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	8087	8298	8087	8298	0.00
11/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7179	7023	7179	7023	0.00
11/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2095	2180	2095	2180	0.00
11/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9748	9572	9748	9572	0.00
11/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1527	1592	1527	1592	0.00
11/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	12458	12267	12458	12267	0.00
11/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	1115	1164	1115	1164	0.00
11/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15121	14914	15121	14914	0.00
11/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	668	702	668	702	0.00
11/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	17931	17712	17931	17712	0.00
11/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	381	403	381	403	0.00
11/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	120	112	120	112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	11366	11573	11366	11573	0.00
11/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	458	434	458	434	0.00
11/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	9097	9289	9097	9289	0.00
11/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1112	1067	1112	1067	0.00
11/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	7153	7323	7153	7323	0.00
11/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7124	6994	7124	6994	0.00
11/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2871	2956	2871	2956	0.00
11/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9183	9039	9183	9039	0.00
11/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2381	2452	2381	2452	0.00
11/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11349	11194	11349	11194	0.00
11/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	2006	2067	2006	2067	0.00
11/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13321	13153	13321	13153	0.00
11/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1447	1495	1447	1495	0.00
11/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15415	15236	15415	15236	0.00
11/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	1019	1056	1019	1056	0.00
11/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	17608	17419	17608	17419	0.00
11/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	700	728	700	728	0.00
11/04/2006	R201 On 01-February-07			Bond Future	7.5000	7.5160	108.4265	108.3468	0.00
11/04/2006	R201 On 04-May-06			Bond Future	7.4700	7.4860	111.3282	111.2492	66.00
11/04/2006	R201 On 03-August-06			Bond Future	7.4800	7.4960	108.9016	108.8243	0.00
11/04/2006	R201 On 02-November-06			Bond Future	7.4900	7.5040	110.8653	110.7835	0.00
11/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	19424	19055	19424	19055	0.00
11/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	19608	20036	19608	20036	0.00
11/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	6136	5820	6136	5820	0.00
11/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	4425	4899	4425	4899	0.00
11/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	12486	12141	12486	12141	0.00
11/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	11456	11884	11456	11884	0.00
11/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	16389	16012	16389	16012	0.00
11/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	15823	16264	15823	16264	0.00
11/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	11508	11241	11508	11241	0.00
11/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27171	27701	27171	27701	0.00
11/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	8594	8346	8594	8346	0.00
11/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	23887	24456	23887	24456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	5916	5749	5916	5749	0.00
11/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	37342	37972	37342	37972	0.00
11/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3673	3541	3673	3541	0.00
11/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	35125	35810	35125	35810	0.00
11/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	22892	22397	22892	22397	0.00
11/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	5936	6213	5936	6213	0.00
11/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	18655	18004	18655	18004	0.00
11/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	662	802	662	802	0.00
11/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	34017	33248	34017	33248	0.00
11/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	58	79	58	79	0.00
11/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	35569	34962	35569	34962	0.00
11/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	2987	3152	2987	3152	0.00
11/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	49621	48833	49621	48833	0.00
11/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	4	6	4	6	0.00
11/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	49401	48723	49401	48723	0.00
11/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	1486	1581	1486	1581	0.00
11/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	64976	64185	64976	64185	0.00
11/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	80039	79248	80039	79248	0.00
11/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	94813	94023	94813	94023	0.00
11/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	109306	108515	109306	108515	0.00
11/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	63700	62980	63700	62980	0.00
11/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	741	794	741	794	0.00
11/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	77979	77229	77979	77229	0.00
11/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	258	280	258	280	0.00
11/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	92286	91522	92286	91522	0.00
11/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	79	87	79	87	0.00
11/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	106445	105675	106445	105675	0.00
11/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	21	24	21	24	0.00
11/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1140	1089	1140	1089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	49054	49820	49054	49820	0.00
11/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	26372	25880	26372	25880	0.00
11/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	10239	10564	10239	10564	0.00
11/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	38083	37499	38083	37499	0.00
11/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6670	6903	6670	6903	0.00
11/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	50768	50116	50768	50116	0.00
11/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	4355	4520	4355	4520	0.00
11/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	63937	63234	63937	63234	0.00
11/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2799	2913	2799	2913	0.00
11/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	77057	76309	77057	76309	0.00
11/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1464	1533	1464	1533	0.00
11/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	90503	89724	90503	89724	0.00
11/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	718	756	718	756	0.00
11/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	104048	103251	104048	103251	0.00
11/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	329	349	329	349	0.00
11/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	2425	2340	2425	2340	0.00
11/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	49903	50616	49903	50616	0.00
11/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	29248	28789	29248	28789	0.00
11/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	14232	14569	14232	14569	0.00
11/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	40845	40316	40845	40316	0.00
11/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10900	11168	10900	11168	0.00
11/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	52289	51697	52289	51697	0.00
11/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7684	7889	7684	7889	0.00
11/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	64784	64146	64784	64146	0.00
11/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5779	5939	5779	5939	0.00
11/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	76781	76096	76781	76096	0.00
11/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3634	3747	3634	3747	0.00
11/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	89235	88514	89235	88514	0.00
11/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2199	2275	2199	2275	0.00
11/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	101959	101211	101959	101211	0.00
11/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1279	1328	1279	1328	0.00
11/04/2006	R203 On 01-February-07			Bond Future	7.5100	7.5200	108.6283	108.5387	0.00
11/04/2006	R203 On 04-May-06			Bond Future	7.4800	7.4940	107.0148	106.9285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R203 On 03-August-06			Bond Future	7.4900	7.5010	108.9303	108.8376	0.00
11/04/2006	R203 On 02-November-06			Bond Future	7.5000	7.5080	106.7254	106.6342	0.00
11/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	27234	26826	27234	26826	0.00
11/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	27832	28321	27832	28321	0.00
11/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	8460	8177	8460	8177	0.00
11/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	7127	7707	7127	7707	0.00
11/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	17761	17363	17761	17363	0.00
11/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	16911	17440	16911	17440	0.00
11/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	22929	22520	22929	22520	0.00
11/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	22625	23128	22625	23128	0.00
11/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	19095	18782	19095	18782	0.00
11/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	38616	39199	38616	39199	0.00
11/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1833	1792	1833	1792	0.00
11/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	20332	21153	20332	21153	0.00
11/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	9710	9466	9710	9466	0.00
11/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	28396	29078	28396	29078	0.00
11/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	14747	14454	14747	14454	0.00
11/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	33676	34295	33676	34295	0.00
11/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	4650	4522	4650	4522	0.00
11/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	43349	44148	43349	44148	0.00
11/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	8817	8625	8817	8625	0.00
11/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	47441	48162	47441	48162	0.00
11/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	22087	21448	22087	21448	0.00
11/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	1403	1627	1403	1627	0.00
11/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	28946	28382	28946	28382	0.00
11/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	9027	9390	9027	9390	0.00
11/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	39701	38878	39701	38878	0.00
11/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	135	175	135	175	0.00
11/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	42801	42093	42801	42093	0.00
11/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4267	4485	4267	4485	0.00
11/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	57998	57138	57998	57138	0.00
11/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	6	9	6	9	0.00
11/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	58478	57664	58478	57664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1769	1882	1769	1882	0.00
11/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	190	193	190	193	0.00
11/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	39014	39880	39014	39880	0.00
11/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	110661	109798	110661	109798	0.00
11/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	75976	75113	75976	75113	0.00
11/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	93528	92665	93528	92665	0.00
11/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	75092	74216	75092	74216	0.00
11/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	639	689	639	689	0.00
11/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91980	91072	91980	91072	0.00
11/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	108753	107833	108753	107833	0.00
11/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	54	60	54	60	0.00
11/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2463	2401	2463	2401	0.00
11/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	81917	82767	81917	82767	0.00
11/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	4866	4751	4866	4751	0.00
11/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	63661	64459	63661	64459	0.00
11/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	33391	32861	33391	32861	0.00
11/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	14304	14686	14304	14686	0.00
11/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	45899	45256	45899	45256	0.00
11/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	8468	8737	8468	8737	0.00
11/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	60022	59285	60022	59285	0.00
11/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	4674	4849	4674	4849	0.00
11/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	75246	74439	75246	74439	0.00
11/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2398	2503	2398	2503	0.00
11/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	91083	90229	91083	90229	0.00
11/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1140	1198	1140	1198	0.00
11/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4851	4752	4851	4752	0.00
11/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	83864	84661	83864	84661	0.00
11/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8091	7936	8091	7936	0.00
11/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	66807	67548	66807	67548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	12759	12532	12759	12532	0.00
11/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	51648	52317	51648	52317	0.00
11/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	37169	36664	37169	36664	0.00
11/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	19280	19672	19280	19672	0.00
11/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	48756	48159	48756	48159	0.00
11/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	12804	13103	12804	13103	0.00
11/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	61735	61057	61735	61057	0.00
11/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	8134	8351	8134	8351	0.00
11/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	75783	75036	75783	75036	0.00
11/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4933	5084	4933	5084	0.00
11/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	90558	89759	90558	89759	0.00
11/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2853	2951	2853	2951	0.00
11/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	105749	104913	105749	104913	0.00
11/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1571	1632	1571	1632	0.00
11/04/2006	R204 On 01-February-07			Bond Future	7.5100	7.5240	104.8560	104.7127	0.00
11/04/2006	R204 On 04-May-06			Bond Future	7.4800	7.5000	107.2164	107.0754	80.00
11/04/2006	R204 On 03-August-06			Bond Future	7.4900	7.5080	105.0937	104.9546	0.00
11/04/2006	R204 On 02-November-06			Bond Future	7.5000	7.5140	106.9845	106.8472	0.00
11/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	29383	28705	29383	28705	0.00
11/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29861	30616	29861	30616	0.00
11/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	41912	40558	41912	40558	0.00
11/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	155	212	155	212	0.00
11/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	45299	44222	45299	44222	0.00
11/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	4703	5016	4703	5016	0.00
11/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	25528	24891	25528	24891	0.00
11/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	25285	26021	25285	26021	0.00
11/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	16797	16330	16797	16330	0.00
11/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	37016	37920	37016	37920	0.00
11/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	20702	20176	20702	20176	0.00
11/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	41366	42272	41366	42272	0.00
11/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	10339	10020	10339	10020	0.00
11/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	51557	52612	51557	52612	0.00
11/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	13911	13522	13911	13522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	55283	56327	55283	56327	0.00
11/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3125	3011	3125	3011	0.00
11/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	88029	89287	88029	89287	0.00
11/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	5914	5715	5914	5715	0.00
11/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	68689	69862	68689	69862	0.00
11/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	36535	35725	36535	35725	0.00
11/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	16356	16919	16356	16919	0.00
11/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49584	48615	49584	48615	0.00
11/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9978	10381	9978	10381	0.00
11/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	64260	63157	64260	63157	0.00
11/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	5721	5990	5721	5990	0.00
11/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	80066	78861	80066	78861	0.00
11/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3075	3243	3075	3243	0.00
11/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	96523	95247	96523	95247	0.00
11/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1547	1643	1547	1643	0.00
11/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	113235	111914	113235	111914	0.00
11/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	727	778	727	778	0.00
11/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5361	5185	5361	5185	0.00
11/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	89783	91039	89783	91039	0.00
11/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	8878	8608	8878	8608	0.00
11/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	71498	72660	71498	72660	0.00
11/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	39935	39105	39935	39105	0.00
11/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20737	21340	20737	21340	0.00
11/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	52201	51227	52201	51227	0.00
11/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	13821	14280	13821	14280	0.00
11/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	65903	64803	65903	64803	0.00
11/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	8822	9154	8822	9154	0.00
11/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	80699	79495	80699	79495	0.00
11/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5383	5613	5383	5613	0.00
11/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	96232	94950	96232	94950	0.00
11/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3137	3287	3137	3287	0.00
11/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	112178	110838	112178	110838	0.00
11/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1744	1837	1744	1837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R207 On 01-February-07			Bond Future	7.4900	7.5060	98.4991	98.3374	0.00
11/04/2006	R207 On 04-May-06			Bond Future	7.4700	7.4860	100.4188	100.2681	0.00
11/04/2006	R207 On 03-August-06			Bond Future	7.4800	7.4950	98.5700	98.4129	0.00
11/04/2006	R207 On 02-November-06			Bond Future	7.4800	7.4990	100.3508	100.1872	0.00
11/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	30807	30023	30807	30023	0.00
11/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	29675	30507	29675	30507	0.00
11/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	43368	41917	43368	41917	0.00
11/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	141	196	141	196	0.00
11/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	46712	45479	46712	45479	0.00
11/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	4591	4929	4591	4929	0.00
11/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	15862	15053	15862	15053	0.00
11/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	14144	14971	14144	14971	0.00
11/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	21848	21233	21848	21233	0.00
11/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	41195	42196	41195	42196	0.00
11/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	7502	7031	7502	7031	0.00
11/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	26498	27663	26498	27663	0.00
11/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	14786	14328	14786	14328	0.00
11/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	55187	56346	55187	56346	0.00
11/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	2897	2679	2897	2679	0.00
11/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	43199	44617	43199	44617	0.00
11/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	889	811	889	811	0.00
11/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	63106	64664	63106	64664	0.00
11/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	43848	42446	43848	42446	0.00
11/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	2401	2635	2401	2635	0.00
11/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	28258	27110	28258	27110	0.00
11/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	6398	6886	6398	6886	0.00
11/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	61233	59687	61233	59687	0.00
11/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	735	825	735	825	0.00
11/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	79209	77600	79209	77600	0.00
11/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	182	209	182	209	0.00
11/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	97087	95457	97087	95457	0.00
11/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	36	43	36	43	0.00
11/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	114591	112956	114591	112956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	6	7	6	7	0.00
11/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	9510	9189	9510	9189	0.00
11/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	71558	72854	71558	72854	0.00
11/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	41628	40673	41628	40673	0.00
11/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	20575	21236	20575	21236	0.00
11/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	54132	53018	54132	53018	0.00
11/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	13699	14201	13699	14201	0.00
11/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	68031	66778	68031	66778	0.00
11/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	8741	9104	8741	9104	0.00
11/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	82976	81609	82976	81609	0.00
11/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	5338	5588	5338	5588	0.00
11/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	98609	97155	98609	97155	0.00
11/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3116	3279	3116	3279	0.00
11/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	114606	113091	114606	113091	0.00
11/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1737	1838	1737	1838	0.00
11/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5791	5579	5791	5579	0.00
11/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	90099	91503	90099	91503	0.00
12/04/2006	GOVI On 01-February-07			jGovi	254.0900	254.0980	254.0930	254.0980	0.00
12/04/2006	GOVI On 04-May-06			jGovi	240.8600	240.9220	240.8560	240.9220	699.00
12/04/2006	GOVI On 03-August-06			jGovi	245.1700	245.2280	245.1670	245.2280	0.00
12/04/2006	GOVI On 02-November-06			jGovi	249.6200	249.6500	249.6190	249.6500	3.00
12/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	240985	241035	240985	241035	0.00
12/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	55	55	55	55	0.00
12/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	108560	109220	108560	109220	0.00
12/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
12/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	151738	152349	151738	152349	0.00
12/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	68	69	68	69	0.00
12/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	196276	196587	196276	196587	0.00
12/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	86	87	86	87	0.00
12/04/2006	J153 On 31-August-10			jSwap	7.2800	7.2790	0.0083	0.0084	0.00
12/04/2006	J157 On 15-September-15			jSwap	7.5000	7.4940	0.0001	0.0004	0.00
12/04/2006	J186 On 21-December-26			jSwap	7.2000	7.1990	0.0321	0.0327	0.00
12/04/2006	J194 On 28-February-08			jSwap	7.1700	7.1640	0.0060	0.0062	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	J201 On 22-December-14			jSwap	7.4600	7.4580	0.0026	0.0029	0.00
12/04/2006	J203 On 15-September-17			jSwap	7.4800	7.4740	0.0016	0.0020	0.00
12/04/2006	J204 On 21-December-18			jSwap	7.4700	7.4660	0.0025	0.0029	0.00
12/04/2006	J207 On 15-January-20			jSwap	7.4600	7.4530	0.0475	0.0479	0.00
12/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
12/04/2006	JFRA On 01-February-07			jFra	7.3300	7.3270	0.0180	0.0179	500.00
12/04/2006	JFRA On 07-February-08			jFra	7.5500	7.5400	0.0185	0.0185	0.00
12/04/2006	JFRA On 04-May-06			jFra	7.1300	7.1270	0.0175	0.0175	0.00
12/04/2006	JFRA On 03-May-07			jFra	7.3800	7.3630	0.0181	0.0180	0.00
12/04/2006	JFRA On 03-August-06			jFra	7.1900	7.1890	0.0176	0.0176	0.00
12/04/2006	JFRA On 02-August-07			jFra	7.4200	7.4220	0.0182	0.0182	0.00
12/04/2006	JFRA On 02-November-06			jFra	7.2300	7.2300	0.0177	0.0177	0.00
12/04/2006	JFRA On 01-November-07			jFra	7.5100	7.5060	0.0198	0.0198	0.00
12/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1109	1107	1109	1107	0.00
12/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1523	1531	1523	1531	0.00
12/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	27003	27013	27003	27013	0.00
12/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26872	26904	26872	26904	0.00
12/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	487	493	487	493	0.00
12/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	176	182	176	182	0.00
12/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1379	1358	1379	1358	0.00
12/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1666	1694	1666	1694	0.00
12/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1018	1023	1018	1023	0.00
12/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	557	560	557	560	0.00
12/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1588	1596	1588	1596	0.00
12/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1791	1787	1791	1787	0.00
12/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1391	1390	1391	1390	0.00
12/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	821	827	821	827	0.00
12/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1940	1941	1940	1941	0.00
12/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1922	1925	1922	1925	0.00
12/04/2006	JN02 On 04-May-06			jNote	7.3400	7.3320	0.1363	0.1362	0.00
12/04/2006	JN02 On 03-August-06			jNote	7.3900	7.3850	0.1372	0.1371	0.00
12/04/2006	JN02 On 02-November-06			jNote	7.4500	7.4340	0.1381	0.1379	0.00
12/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	5754	5825	5754	5825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	4119	4260	4119	4260	0.00
12/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	12461	12430	12461	12430	0.00
12/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9808	9926	9808	9926	0.00
12/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	16782	16691	16782	16691	0.00
12/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13129	13279	13129	13279	0.00
12/04/2006	JN05 On 04-May-06			jNote	7.5400	7.5320	0.3127	0.3124	0.00
12/04/2006	JN05 On 03-August-06			jNote	7.5800	7.5670	0.3139	0.3135	0.00
12/04/2006	JN05 On 02-November-06			jNote	7.6100	7.6000	0.3150	0.3146	0.00
12/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	13104	12865	13104	12865	0.00
12/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	1038	1170	1038	1170	0.00
12/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	19122	18857	19122	18857	0.00
12/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5536	5724	5536	5724	0.00
12/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	23452	23194	23452	23194	0.00
12/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8515	8708	8515	8708	0.00
12/04/2006	JN10 On 04-May-06			jNote	7.6500	7.6390	0.5330	0.5327	0.00
12/04/2006	JN10 On 03-August-06			jNote	7.6600	7.6550	0.5335	0.5331	0.00
12/04/2006	JN10 On 02-November-06			jNote	7.6800	7.6700	0.5340	0.5335	0.00
12/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	27650	27186	27650	27186	0.00
12/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	47	62	47	62	0.00
12/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	30890	30395	30890	30395	0.00
12/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2070	2193	2070	2193	0.00
12/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	34230	33720	34230	33720	0.00
12/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	4332	4507	4332	4507	0.00
12/04/2006	JROD On 28-April-06			jRod	6.7200	6.7200	0.0029	0.0029	0.00
12/04/2006	JROD On 31-May-06			jRod	6.8200	6.8200	0.0028	0.0028	0.00
12/04/2006	JROD On 30-June-06			jRod	6.9500	6.9550	0.0024	0.0024	0.00
12/04/2006	JROD On 31-July-06			jRod	6.9400	6.9430	0.0050	0.0050	0.00
12/04/2006	JROD On 31-August-06			jRod	7.0100	7.0070	0.0047	0.0047	0.00
12/04/2006	R153 On 01-February-07			Bond Future	7.2900	7.2950	123.3183	123.3080	0.00
12/04/2006	R153 On 04-May-06			Bond Future	7.2900	7.2830	123.2468	123.2714	228.00
12/04/2006	R153 On 03-August-06			Bond Future	7.2900	7.2820	125.4598	125.4753	24.00
12/04/2006	R153 On 02-November-06			Bond Future	7.2800	7.2830	121.1471	121.1508	0.00
12/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	13011	12984	13011	12984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	14449	14525	14449	14525	0.00
12/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	2593	2774	2593	2774	0.00
12/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	4196	4130	4196	4130	10.00
12/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	7345	7455	7345	7455	0.00
12/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	8743	8698	8743	8698	0.00
12/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	10162	10206	10162	10206	0.00
12/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11406	11413	11406	11413	0.00
12/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	8517	8498	8517	8498	0.00
12/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	18561	18645	18561	18645	0.00
12/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	196	233	196	233	0.00
12/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	12139	11930	12139	11930	0.00
12/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	3176	3247	3176	3247	0.00
12/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	14342	14258	14342	14258	0.00
12/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	5583	5618	5583	5618	0.00
12/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	16021	16020	16021	16020	0.00
12/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	13300	13436	13300	13436	0.00
12/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	5030	5011	5030	5011	100.00
12/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	37408	37459	37408	37459	0.00
12/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2754	2768	2754	2768	100.00
12/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	45378	45427	45378	45427	0.00
12/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1965	1977	1965	1977	0.00
12/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	9396	9651	9396	9651	0.00
12/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	770	779	770	779	0.00
12/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18822	19074	18822	19074	0.00
12/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	76	82	76	82	0.00
12/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	20626	20777	20626	20777	0.00
12/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2787	2783	2787	2783	0.00
12/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	28844	29002	28844	29002	0.00
12/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	1533	1535	1533	1535	0.00
12/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	28763	29010	28763	29010	0.00
12/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	5	6	5	6	0.00
12/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38663	38909	38663	38909	0.00
12/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
12/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	22396	22150	22396	22150	0.00
12/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	48462	48709	48462	48709	0.00
12/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	58158	58404	58158	58404	0.00
12/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	67751	67997	67751	67997	0.00
12/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	77242	77488	77242	77488	0.00
12/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	37528	37688	37528	37688	0.00
12/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	841	846	841	846	0.00
12/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	46411	46570	46411	46570	0.00
12/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	444	448	444	448	0.00
12/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	55388	55547	55388	55547	0.00
12/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	234	237	234	237	0.00
12/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	64379	64536	64379	64536	0.00
12/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	131	133	131	133	0.00
12/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2559	2554	2559	2554	0.00
12/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	30056	30153	30056	30153	0.00
12/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5026	5015	5026	5015	0.00
12/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	23756	23848	23756	23848	0.00
12/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	18415	18379	18415	18379	0.00
12/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	11325	11393	11325	11393	0.00
12/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	24464	24421	24464	24421	0.00
12/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	8926	8985	8926	8985	0.00
12/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	30981	30930	30981	30930	0.00
12/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	7071	7122	7071	7122	0.00
12/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	37854	37797	37854	37797	0.00
12/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	5649	5694	5649	5694	0.00
12/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	44966	44902	44966	44902	0.00
12/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4541	4580	4541	4580	0.00
12/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	52254	52185	52254	52185	0.00

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12/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3685	3718	3685	3718	0.00
12/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	59681	59608	59681	59608	0.00
12/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	3041	3070	3041	3070	0.00
12/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	67173	67096	67173	67096	0.00
12/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2535	2561	2535	2561	0.00
12/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2574	2597	2574	2597	0.00
12/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	22297	22284	22297	22284	0.00
12/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	15845	15894	15845	15894	0.00
12/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	7983	7996	7983	7996	0.00
12/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	22451	22503	22451	22503	0.00
12/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5572	5587	5572	5587	0.00
12/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	29712	29764	29712	29764	0.00
12/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3902	3917	3902	3917	0.00
12/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	908	920	908	920	0.00
12/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	30008	29983	30008	29983	0.00
12/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	53507	53555	53507	53555	0.00
12/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1419	1430	1419	1430	0.00
12/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	61713	61759	61713	61759	0.00
12/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	1034	1043	1034	1043	0.00
12/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	69952	69996	69952	69996	0.00
12/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	763	771	763	771	0.00
12/04/2006	R157 On 01-February-07			Bond Future	7.5200	7.5160	142.7541	142.7618	0.00
12/04/2006	R157 On 04-May-06			Bond Future	7.4900	7.4840	141.8954	141.9371	109.00
12/04/2006	R157 On 03-August-06			Bond Future	7.5000	7.4910	144.4418	144.4825	4.00
12/04/2006	R157 On 02-November-06			Bond Future	7.5000	7.5000	140.2415	140.2653	0.00
12/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	28387	28475	28387	28475	0.00
12/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	29703	29713	29703	29713	0.00
12/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	7331	7705	7331	7705	50.00
12/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	6415	6372	6415	6372	0.00
12/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	16801	17083	16801	17083	0.00
12/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	16476	16350	16476	16350	0.00
12/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	22426	22602	22426	22602	0.00
12/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	22664	22602	22664	22602	0.00

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12/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	34544	34751	34544	34751	0.00
12/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	15121	15089	15121	15089	158.00
12/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	876	996	876	996	0.00
12/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	20982	20686	20982	20686	0.00
12/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	7698	7886	7698	7886	0.00
12/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	27908	27689	27908	27689	0.00
12/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	12810	12945	12810	12945	0.00
12/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	33092	32988	33092	32988	0.00
12/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	18505	18580	18505	18580	0.00
12/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	39359	39357	39359	39357	0.00
12/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	29452	29800	29452	29800	0.00
12/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	8990	8931	8990	8931	100.00
12/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	80361	80605	80361	80605	0.00
12/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	4159	4164	4159	4164	117.00
12/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	22550	22998	22550	22998	0.00
12/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	1028	1059	1028	1059	0.00
12/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	41809	42235	41809	42235	0.00
12/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	90	99	90	99	0.00
12/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	44826	45212	44826	45212	0.00
12/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	4618	4598	4618	4598	0.00
12/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	61522	61940	61522	61940	0.00
12/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	5	6	5	6	0.00
12/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	61860	62264	61860	62264	0.00
12/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	2289	2285	2289	2285	0.00
12/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	99954	100370	99954	100370	0.00
12/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
12/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	18	24	18	24	0.00
12/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	41575	41164	41575	41164	0.00
12/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	80926	81343	80926	81343	0.00
12/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	118608	119025	118608	119025	0.00
12/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	136899	137315	136899	137315	0.00

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12/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	2620	2715	2620	2715	0.00
12/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	43775	43462	43775	43462	0.00
12/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	79667	80076	79667	80076	0.00
12/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	1105	1107	1105	1107	0.00
12/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	97715	98125	97715	98125	0.00
12/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	528	532	528	532	0.00
12/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	115706	116116	115706	116116	0.00
12/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	252	255	252	255	0.00
12/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	133494	133903	133494	133903	0.00
12/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	122	124	122	124	0.00
12/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2459	2507	2459	2507	0.00
12/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	64004	63814	64004	63814	0.00
12/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	6225	6314	6225	6314	0.00
12/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	46939	46790	46939	46790	0.00
12/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	48635	48862	48635	48862	0.00
12/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	9923	9911	9923	9911	0.00
12/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	64074	64311	64074	64311	0.00
12/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	6438	6437	6438	6437	0.00
12/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	97116	97361	97116	97361	0.00
12/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2697	2704	2697	2704	0.00
12/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	114052	114297	114052	114297	0.00
12/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1759	1766	1759	1766	0.00
12/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	130956	131200	130956	131200	0.00
12/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1123	1129	1123	1129	0.00
12/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	147765	148009	147765	148009	0.00
12/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	720	725	720	725	0.00
12/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	164308	164550	164308	164550	0.00
12/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	371	375	371	375	0.00
12/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	10940	10999	10940	10999	0.00
12/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	51706	51687	51706	51687	0.00
12/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	40009	40106	40009	40106	0.00
12/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	22149	22168	22149	22168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	53118	53219	53118	53219	0.00
12/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16437	16461	16437	16461	0.00
12/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	67374	67477	67374	67477	0.00
12/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	12221	12247	12221	12247	0.00
12/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	82393	82496	82393	82496	0.00
12/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	9110	9135	9110	9135	0.00
12/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	97903	98004	97903	98004	0.00
12/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6822	6846	6822	6846	0.00
12/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	113692	113791	113692	113791	0.00
12/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	5142	5163	5142	5163	0.00
12/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	129605	129702	129605	129702	0.00
12/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3904	3924	3904	3924	0.00
12/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	145527	145622	145527	145622	0.00
12/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2990	3007	2990	3007	0.00
12/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	161012	161103	161012	161103	0.00
12/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1945	1958	1945	1958	0.00
12/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2350	135.4339	135.4731	0.00
12/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2360	138.6163	138.6831	33.00
12/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2360	135.7969	135.8632	0.00
12/04/2006	R186 On 02-November-06			Bond Future	7.2400	7.2340	138.2593	138.3120	0.00
12/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	43836	44114	43836	44114	0.00
12/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	42270	42156	42270	42156	0.00
12/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	11277	11868	11277	11868	0.00
12/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	10077	10001	10077	10001	0.00
12/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	25757	26212	25757	26212	0.00
12/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	24565	24357	24565	24357	0.00
12/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	35284	35642	35284	35642	0.00
12/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	33706	33538	33706	33538	0.00
12/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	26616	26835	26616	26835	0.00
12/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	58249	58076	58249	58076	0.00
12/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	19124	19388	19124	19388	0.00
12/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	50996	50733	50996	50733	0.00
12/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1179	1352	1179	1352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	33921	33426	33921	33426	0.00
12/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	10934	11225	10934	11225	0.00
12/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	43440	43068	43440	43068	0.00
12/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	14346	14500	14346	14500	0.00
12/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	80419	80181	80419	80181	0.00
12/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	17	23	17	23	0.00
12/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	68001	67340	68001	67340	0.00
12/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	3270	3401	3270	3401	0.00
12/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	70754	70223	70754	70223	0.00
12/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	8489	8651	8489	8651	0.00
12/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	75072	74707	75072	74707	0.00
12/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	35465	36180	35465	36180	0.00
12/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	1569	1617	1569	1617	0.00
12/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	46681	47250	46681	47250	0.00
12/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	13019	12925	13019	12925	0.00
12/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	65541	66223	65541	66223	0.00
12/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	141	156	141	156	0.00
12/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	71589	72220	71589	72220	0.00
12/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	6630	6598	6630	6598	0.00
12/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	95772	96441	95772	96441	0.00
12/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	9	10	9	10	0.00
12/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	98447	99104	98447	99104	0.00
12/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	3316	3311	3316	3311	0.00
12/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	104587	103920	104587	103920	0.00
12/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	125034	125702	125034	125702	0.00
12/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	153259	153927	153259	153927	0.00
12/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	180483	181150	180483	181150	0.00
12/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	206747	207414	206747	207414	0.00
12/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	125487	126152	125487	126152	0.00
12/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	1260	1263	1260	1263	0.00
12/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	152713	153379	152713	153379	0.00
12/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	423	426	423	426	0.00
12/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	179491	180155	179491	180155	0.00
12/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	126	127	126	127	0.00
12/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	205527	206190	205527	206190	0.00
12/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	33	34	33	34	0.00
12/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	230722	231385	230722	231385	0.00
12/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	8	8	8	8	0.00
12/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	55749	56179	55749	56179	0.00
12/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	21929	21832	21929	21832	0.00
12/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	79075	79551	79075	79551	0.00
12/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	14169	14118	14169	14118	0.00
12/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	104098	104601	104098	104601	0.00
12/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	9213	9190	9213	9190	0.00
12/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	128810	129329	128810	129329	0.00
12/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	5009	5001	5009	5001	0.00
12/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	154267	154792	154267	154792	0.00
12/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	2566	2565	2566	2565	0.00
12/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	179864	180392	179864	180392	0.00
12/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	1239	1240	1239	1240	0.00
12/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	205178	205707	205178	205707	0.00
12/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	564	566	564	566	0.00
12/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	2702	2775	2702	2775	0.00
12/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	105312	104858	105312	104858	0.00
12/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	6432	6523	6432	6523	0.00
12/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	108239	107938	108239	107938	0.00
12/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	64301	64622	64301	64622	0.00
12/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	30724	30653	30724	30653	0.00
12/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	86917	87270	86917	87270	0.00
12/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	22468	22428	22468	22428	0.00
12/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	110782	111155	110782	111155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	16552	16533	16552	16533	0.00
12/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	133573	133958	133573	133958	0.00
12/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	10608	10600	10608	10600	0.00
12/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	157263	157654	157263	157654	0.00
12/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6565	6564	6565	6564	0.00
12/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	181392	181787	181392	181787	0.00
12/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3923	3926	3923	3926	0.00
12/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	205582	205977	205582	205977	0.00
12/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2265	2268	2265	2268	0.00
12/04/2006	R194 On 01-February-07			Bond Future	7.0800	7.0850	107.3203	107.3121	0.00
12/04/2006	R194 On 04-May-06			Bond Future	7.1600	7.1520	106.6163	106.6369	101.00
12/04/2006	R194 On 03-August-06			Bond Future	7.1400	7.1260	108.5301	108.5450	0.00
12/04/2006	R194 On 02-November-06			Bond Future	7.1000	7.0970	105.4325	105.4350	0.00
12/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3582	3551	3582	3551	0.00
12/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4375	4425	4375	4425	0.00
12/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2243	2411	2243	2411	0.00
12/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	762	722	762	722	0.00
12/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4078	4180	4078	4180	0.00
12/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2374	2327	2374	2327	0.00
12/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2870	2890	2870	2890	0.00
12/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	4124	4119	4124	4119	0.00
12/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	4832	4856	4832	4856	0.00
12/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2923	2921	2923	2921	0.00
12/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	1942	2013	1942	2013	0.00
12/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3980	3901	3980	3901	0.00
12/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	308	368	308	368	0.00
12/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	3141	2994	3141	2994	0.00
12/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2149	2126	2149	2126	0.00
12/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5520	5579	5520	5579	0.00
12/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1446	1460	1446	1460	0.00
12/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5877	5866	5877	5866	0.00
12/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	625	660	625	660	0.00
12/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	6423	6308	6423	6308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5254	5214	5254	5214	0.00
12/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3477	3520	3477	3520	0.00
12/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	5874	6079	5874	6079	0.00
12/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	102	99	102	99	0.00
12/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	6791	6914	6791	6914	0.00
12/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1363	1337	1363	1337	0.00
12/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	10049	10257	10049	10257	0.00
12/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	9	9	9	9	0.00
12/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	9910	10046	9910	10046	0.00
12/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	777	763	777	763	0.00
12/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	14286	14493	14286	14493	0.00
12/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	13277	13420	13277	13420	0.00
12/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	456	449	456	449	0.00
12/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	15919	15712	15919	15712	0.00
12/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	11533	11326	11533	11326	0.00
12/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	4	6	4	6	0.00
12/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	7175	6970	7175	6970	0.00
12/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	18507	18714	18507	18714	0.00
12/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	22706	22913	22706	22913	0.00
12/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	26882	27089	26882	27089	0.00
12/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	31035	31242	31035	31242	0.00
12/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	16686	16833	16686	16833	0.00
12/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	196	193	196	193	0.00
12/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	20217	20366	20217	20366	0.00
12/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	75	74	75	74	0.00
12/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	23802	23951	23802	23951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	26	26	26	26	0.00
12/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	27401	27550	27401	27550	0.00
12/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	8	8	8	8	0.00
12/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	5	5	5	5	0.00
12/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	14051	14026	14051	14026	0.00
12/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	74	76	74	76	0.00
12/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10901	10878	10901	10878	0.00
12/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	482	490	482	490	0.00
12/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	8105	8087	8105	8087	0.00
12/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7153	7179	7153	7179	0.00
12/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2094	2095	2094	2095	0.00
12/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9720	9748	9720	9748	0.00
12/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1524	1527	1524	1527	0.00
12/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	12430	12458	12430	12458	0.00
12/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	1111	1115	1111	1115	0.00
12/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15093	15121	15093	15121	0.00
12/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	666	668	666	668	0.00
12/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	17903	17931	17903	17931	0.00
12/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	379	381	379	381	0.00
12/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	123	120	123	120	0.00
12/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	11286	11366	11286	11366	0.00
12/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	466	458	466	458	0.00
12/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	9022	9097	9022	9097	0.00
12/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1127	1112	1127	1112	0.00
12/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	7085	7153	7085	7153	0.00
12/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7170	7124	7170	7124	0.00
12/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2834	2871	2834	2871	0.00
12/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9234	9183	9234	9183	0.00
12/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2349	2381	2349	2381	0.00
12/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11404	11349	11404	11349	0.00
12/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1979	2006	1979	2006	0.00
12/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13381	13321	13381	13321	0.00
12/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1425	1447	1425	1447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15480	15415	15480	15415	0.00
12/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	1002	1019	1002	1019	0.00
12/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	17677	17608	17677	17608	0.00
12/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	688	700	688	700	0.00
12/04/2006	R201 On 01-February-07			Bond Future	7.5000	7.5030	108.4204	108.4265	0.00
12/04/2006	R201 On 04-May-06			Bond Future	7.4800	7.4740	111.2887	111.3282	66.00
12/04/2006	R201 On 03-August-06			Bond Future	7.4900	7.4840	108.8694	108.9016	0.00
12/04/2006	R201 On 02-November-06			Bond Future	7.4900	7.4910	110.8464	110.8653	0.00
12/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	19360	19424	19360	19424	0.00
12/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	19605	19608	19605	19608	0.00
12/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	5805	6136	5805	6136	0.00
12/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	4489	4425	4489	4425	0.00
12/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	12267	12486	12267	12486	0.00
12/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	11559	11456	11559	11456	0.00
12/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	16253	16389	16253	16389	0.00
12/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	15876	15823	15876	15823	0.00
12/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	11456	11508	11456	11508	0.00
12/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27180	27171	27180	27171	0.00
12/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	8494	8594	8494	8594	0.00
12/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	23977	23887	23977	23887	0.00
12/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	5879	5916	5879	5916	0.00
12/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	37366	37342	37366	37342	0.00
12/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3614	3673	3614	3673	0.00
12/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	35254	35125	35254	35125	0.00
12/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	22616	22892	22616	22892	0.00
12/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	5982	5936	5982	5936	0.00
12/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	18245	18655	18245	18655	0.00
12/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	647	662	647	662	0.00
12/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	33617	34017	33617	34017	0.00
12/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	53	58	53	58	0.00
12/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	35263	35569	35263	35569	0.00
12/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	3002	2987	3002	2987	0.00
12/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	49225	49621	49225	49621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	3	4	3	4	0.00
12/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	49081	49401	49081	49401	0.00
12/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	1489	1486	1489	1486	0.00
12/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	64580	64976	64580	64976	0.00
12/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	79643	80039	79643	80039	0.00
12/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	94418	94813	94418	94813	0.00
12/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	108911	109306	108911	109306	0.00
12/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	63376	63700	63376	63700	0.00
12/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	739	741	739	741	0.00
12/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	77656	77979	77656	77979	0.00
12/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	256	258	256	258	0.00
12/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	91964	92286	91964	92286	0.00
12/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	78	79	78	79	0.00
12/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	106122	106445	106122	106445	0.00
12/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	21	21	21	21	0.00
12/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1114	1140	1114	1140	0.00
12/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	49217	49054	49217	49054	0.00
12/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	26210	26372	26210	26372	0.00
12/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	10266	10239	10266	10239	0.00
12/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	37904	38083	37904	38083	0.00
12/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6680	6670	6680	6670	0.00
12/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	50580	50768	50580	50768	0.00
12/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	4356	4355	4356	4355	0.00
12/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	63745	63937	63745	63937	0.00
12/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2796	2799	2796	2799	0.00
12/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	76865	77057	76865	77057	0.00
12/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1460	1464	1460	1464	0.00
12/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	90311	90503	90311	90503	0.00
12/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	714	718	714	718	0.00

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12/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	103858	104048	103858	104048	0.00
12/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	327	329	327	329	0.00
12/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	2403	2425	2403	2425	0.00
12/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	49943	49903	49943	49903	0.00
12/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	29176	29248	29176	29248	0.00
12/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	14221	14232	14221	14232	0.00
12/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	40768	40845	40768	40845	0.00
12/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10885	10900	10885	10900	0.00
12/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	52211	52289	52211	52289	0.00
12/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7667	7684	7667	7684	0.00
12/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	64705	64784	64705	64784	0.00
12/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5763	5779	5763	5779	0.00
12/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	76705	76781	76705	76781	0.00
12/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3621	3634	3621	3634	0.00
12/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	89163	89235	89163	89235	0.00
12/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2188	2199	2188	2199	0.00
12/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	101890	101959	101890	101959	0.00
12/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1271	1279	1271	1279	0.00
12/04/2006	R203 On 01-February-07			Bond Future	7.5100	7.5080	108.6134	108.6283	0.00
12/04/2006	R203 On 04-May-06			Bond Future	7.4900	7.4830	106.9756	107.0148	0.00
12/04/2006	R203 On 03-August-06			Bond Future	7.4900	7.4890	108.8917	108.9303	0.00
12/04/2006	R203 On 02-November-06			Bond Future	7.5000	7.4960	106.7026	106.7254	0.00
12/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	27111	27234	27111	27234	0.00
12/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	27859	27832	27859	27832	0.00
12/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	8083	8460	8083	8460	0.00
12/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	7142	7127	7142	7127	0.00
12/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	17486	17761	17486	17761	0.00
12/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	17023	16911	17023	16911	0.00
12/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	22757	22929	22757	22929	0.00
12/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	22681	22625	22681	22625	0.00
12/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	18990	19095	18990	19095	0.00
12/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	38660	38616	38660	38616	0.00
12/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1658	1833	1658	1833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	20549	20332	20549	20332	0.00
12/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	9509	9710	9509	9710	0.00
12/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	28580	28396	28580	28396	0.00
12/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	14607	14747	14607	14747	0.00
12/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	33764	33676	33764	33676	0.00
12/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	4522	4650	4522	4650	0.00
12/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	43608	43349	43608	43349	0.00
12/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	8712	8817	8712	8817	0.00
12/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	47564	47441	47564	47441	0.00
12/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	21654	22087	21654	22087	0.00
12/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	1363	1403	1363	1403	0.00
12/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	28613	28946	28613	28946	0.00
12/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	9081	9027	9081	9027	0.00
12/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	39297	39701	39297	39701	0.00
12/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	123	135	123	135	0.00
12/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	42434	42801	42434	42801	0.00
12/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4286	4267	4286	4267	0.00
12/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	57605	57998	57605	57998	0.00
12/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	5	6	5	6	0.00
12/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	58095	58478	58095	58478	0.00
12/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1772	1769	1772	1769	0.00
12/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	156	190	156	190	0.00
12/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	39373	39014	39373	39014	0.00
12/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	110269	110661	110269	110661	0.00
12/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	75584	75976	75584	75976	0.00
12/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	93136	93528	93136	93528	0.00
12/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	74705	75092	74705	75092	0.00
12/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	638	639	638	639	0.00
12/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	199	200	199	200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	108366	108753	108366	108753	0.00
12/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	53	54	53	54	0.00
12/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2418	2463	2418	2463	0.00
12/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	82100	81917	82100	81917	0.00
12/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	4794	4866	4794	4866	0.00
12/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	63817	63661	63817	63661	0.00
12/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	33193	33391	33193	33391	0.00
12/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	14334	14304	14334	14304	0.00
12/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	45683	45899	45683	45899	0.00
12/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	8480	8468	8480	8468	0.00
12/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	59796	60022	59796	60022	0.00
12/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	4676	4674	4676	4674	0.00
12/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	75016	75246	75016	75246	0.00
12/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2396	2398	2396	2398	0.00
12/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	90852	91083	90852	91083	0.00
12/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1137	1140	1137	1140	0.00
12/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4804	4851	4804	4851	0.00
12/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	83966	83864	83966	83864	0.00
12/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8026	8091	8026	8091	0.00
12/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	66891	66807	66891	66807	0.00
12/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	12674	12759	12674	12759	0.00
12/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	51712	51648	51712	51648	0.00
12/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	37032	37169	37032	37169	0.00
12/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	19293	19280	19293	19280	0.00
12/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	48609	48756	48609	48756	0.00
12/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	12807	12804	12807	12804	0.00
12/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	61583	61735	61583	61735	0.00
12/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	8131	8134	8131	8134	0.00
12/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	75628	75783	75628	75783	0.00
12/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4928	4933	4928	4933	0.00
12/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	90403	90558	90403	90558	0.00
12/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2848	2853	2848	2853	0.00
12/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	105595	105749	105595	105749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1567	1571	1567	1571	0.00
12/04/2006	R204 On 01-February-07			Bond Future	7.5100	7.5060	104.8400	104.8560	0.00
12/04/2006	R204 On 04-May-06			Bond Future	7.4900	7.4830	107.1666	107.2164	80.00
12/04/2006	R204 On 03-August-06			Bond Future	7.5000	7.4910	105.0527	105.0937	0.00
12/04/2006	R204 On 02-November-06			Bond Future	7.5000	7.4970	106.9603	106.9845	0.00
12/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	29251	29383	29251	29383	0.00
12/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29889	29861	29889	29861	0.00
12/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	41402	41912	41402	41912	0.00
12/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	143	155	143	155	0.00
12/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	44910	45299	44910	45299	0.00
12/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	4723	4703	4723	4703	0.00
12/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	25342	25528	25342	25528	0.00
12/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	25342	25285	25342	25285	0.00
12/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	16644	16797	16644	16797	0.00
12/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	37105	37016	37105	37016	0.00
12/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	20589	20702	20589	20702	0.00
12/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	41412	41366	41412	41366	0.00
12/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	10221	10339	10221	10339	0.00
12/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	51682	51557	51682	51557	0.00
12/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	13818	13911	13818	13911	0.00
12/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	55350	55283	55350	55283	0.00
12/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3072	3125	3072	3125	0.00
12/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	88218	88029	88218	88029	0.00
12/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	5831	5914	5831	5914	0.00
12/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	68849	68689	68849	68689	0.00
12/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	36322	36535	36322	36535	0.00
12/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	16386	16356	16386	16356	0.00
12/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49353	49584	49353	49584	0.00
12/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9990	9978	9990	9978	0.00
12/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	64019	64260	64019	64260	0.00
12/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	5723	5721	5723	5721	0.00
12/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	79821	80066	79821	80066	0.00
12/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3072	3075	3072	3075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	96277	96523	96277	96523	0.00
12/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1543	1547	1543	1547	0.00
12/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	112989	113235	112989	113235	0.00
12/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	724	727	724	727	0.00
12/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5310	5361	5310	5361	0.00
12/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	89891	89783	89891	89783	0.00
12/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	8807	8878	8807	8878	0.00
12/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	71586	71498	71586	71498	0.00
12/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	39789	39935	39789	39935	0.00
12/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20750	20737	20750	20737	0.00
12/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	52044	52201	52044	52201	0.00
12/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	13824	13821	13824	13821	0.00
12/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	65740	65903	65740	65903	0.00
12/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	8819	8822	8819	8822	0.00
12/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	80534	80699	80534	80699	0.00
12/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5378	5383	5378	5383	0.00
12/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	96067	96232	96067	96232	0.00
12/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3131	3137	3131	3137	0.00
12/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	112013	112178	112013	112178	0.00
12/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1738	1744	1738	1744	0.00
12/04/2006	R207 On 01-February-07			Bond Future	7.4900	7.4860	98.4667	98.4991	0.00
12/04/2006	R207 On 04-May-06			Bond Future	7.4700	7.4680	100.3685	100.4188	0.00
12/04/2006	R207 On 03-August-06			Bond Future	7.4800	7.4760	98.5203	98.5700	0.00
12/04/2006	R207 On 02-November-06			Bond Future	7.4800	7.4790	100.3099	100.3508	0.00
12/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	30588	30807	30588	30807	0.00
12/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	29780	29675	29780	29675	0.00
12/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	42854	43368	42854	43368	0.00
12/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	130	141	130	141	0.00
12/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	46249	46712	46249	46712	0.00
12/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	4625	4591	4625	4591	0.00
12/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	15611	15862	15611	15862	0.00
12/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	14303	14144	14303	14144	0.00
12/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	21664	21848	21664	21848	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	41334	41195	41334	41195	0.00
12/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	7341	7502	7341	7502	0.00
12/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	26747	26498	26747	26498	0.00
12/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	14639	14786	14639	14786	0.00
12/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	55363	55187	55363	55187	0.00
12/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	2815	2897	2815	2897	0.00
12/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	43526	43199	43526	43199	0.00
12/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	856	889	856	889	0.00
12/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	63483	63106	63483	63106	0.00
12/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	43472	43848	43472	43848	0.00
12/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	2434	2401	2434	2401	0.00
12/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	27930	28258	27930	28258	0.00
12/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	6480	6398	6480	6398	0.00
12/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	60834	61233	60834	61233	0.00
12/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	746	735	746	735	0.00
12/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	78802	79209	78802	79209	0.00
12/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	184	182	184	182	0.00
12/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	96678	97087	96678	97087	0.00
12/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	37	36	37	36	0.00
12/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	114182	114591	114182	114591	0.00
12/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	6	6	6	6	0.00
12/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	9399	9510	9399	9510	0.00
12/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	71771	71558	71771	71558	0.00
12/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	41377	41628	41377	41628	0.00
12/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	20648	20575	20648	20575	0.00
12/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	53856	54132	53856	54132	0.00
12/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	13746	13699	13746	13699	0.00
12/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	67737	68031	67737	68031	0.00
12/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	8770	8741	8770	8741	0.00
12/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	82668	82976	82668	82976	0.00
12/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	5354	5338	5354	5338	0.00
12/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	98293	98609	98293	98609	0.00
12/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3123	3116	3123	3116	0.00

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12/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	114286	114606	114286	114606	0.00
12/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1740	1737	1740	1737	0.00
12/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5712	5791	5712	5791	0.00
12/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	90343	90099	90343	90099	0.00
13/04/2006	GOVI On 01-February-07			jGovi	254.1900	254.0930	254.1900	254.0930	0.00
13/04/2006	GOVI On 04-May-06			jGovi	241.0200	240.8560	241.0200	240.8560	699.00
13/04/2006	GOVI On 03-August-06			jGovi	245.3300	245.1670	245.3270	245.1670	0.00
13/04/2006	GOVI On 02-November-06			jGovi	249.7500	249.6190	249.7480	249.6190	3.00
13/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	241952	240985	241952	240985	0.00
13/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	52	55	52	55	0.00
13/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	110200	108560	110200	108560	0.00
13/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
13/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	153330	151738	153330	151738	0.00
13/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	60	68	60	68	0.00
13/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	197560	196276	197560	196276	0.00
13/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	80	86	80	86	0.00
13/04/2006	J153 On 31-August-10			jSwap	7.2700	7.2840	0.0088	0.0083	0.00
13/04/2006	J157 On 15-September-15			jSwap	7.4800	7.4990	0.0011	0.0001	0.00
13/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2040	0.0331	0.0321	0.00
13/04/2006	J194 On 28-February-08			jSwap	7.1600	7.1740	0.0064	0.0060	0.00
13/04/2006	J201 On 22-December-14			jSwap	7.4500	7.4630	0.0036	0.0026	0.00
13/04/2006	J203 On 15-September-17			jSwap	7.4700	7.4790	0.0024	0.0016	0.00
13/04/2006	J204 On 21-December-18			jSwap	7.4600	7.4710	0.0033	0.0025	0.00
13/04/2006	J207 On 15-January-20			jSwap	7.4500	7.4580	0.0486	0.0475	0.00
13/04/2006	JBAR On 16-March-05			jBar	0.0000	7.0830	0.0000	0.0000	0.00
13/04/2006	JFRA On 01-February-07			jFra	7.3200	7.3310	0.0179	0.0180	500.00
13/04/2006	JFRA On 07-February-08			jFra	7.5300	7.5480	0.0184	0.0185	0.00
13/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1270	0.0174	0.0175	0.00
13/04/2006	JFRA On 03-May-07			jFra	7.3600	7.3830	0.0180	0.0181	0.00
13/04/2006	JFRA On 03-August-06			jFra	7.1800	7.1880	0.0176	0.0176	0.00
13/04/2006	JFRA On 02-August-07			jFra	7.4100	7.4170	0.0181	0.0182	0.00
13/04/2006	JFRA On 02-November-06			jFra	7.2300	7.2330	0.0177	0.0177	0.00
13/04/2006	JFRA On 01-November-07			jFra	7.5000	7.5070	0.0197	0.0198	0.00

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13/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1094	1109	1094	1109	0.00
13/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1537	1523	1537	1523	0.00
13/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26965	27003	26965	27003	0.00
13/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26871	26872	26871	26872	0.00
13/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	468	487	468	487	0.00
13/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	176	176	176	176	0.00
13/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1356	1379	1356	1379	0.00
13/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1689	1666	1689	1666	0.00
13/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	1004	1018	1004	1018	0.00
13/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	561	557	561	557	0.00
13/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1576	1588	1576	1588	0.00
13/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1801	1791	1801	1791	0.00
13/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1386	1391	1386	1391	0.00
13/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	820	821	820	821	0.00
13/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1923	1940	1923	1940	0.00
13/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1936	1922	1936	1922	0.00
13/04/2006	JN02 On 04-May-06			jNote	7.3300	7.3360	0.1361	0.1363	0.00
13/04/2006	JN02 On 03-August-06			jNote	7.3800	7.3930	0.1371	0.1372	0.00
13/04/2006	JN02 On 02-November-06			jNote	7.4400	7.4470	0.1380	0.1381	0.00
13/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	5536	5754	5536	5754	0.00
13/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	4095	4119	4095	4119	0.00
13/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	12313	12461	12313	12461	0.00
13/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9846	9808	9846	9808	0.00
13/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	16638	16782	16638	16782	0.00
13/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13188	13129	13188	13129	0.00
13/04/2006	JN05 On 04-May-06			jNote	7.5300	7.5410	0.3123	0.3127	0.00
13/04/2006	JN05 On 03-August-06			jNote	7.5600	7.5780	0.3134	0.3139	0.00
13/04/2006	JN05 On 02-November-06			jNote	7.6000	7.6110	0.3144	0.3150	0.00
13/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	12656	13104	12656	13104	0.00
13/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	1044	1038	1044	1038	0.00
13/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	18686	19122	18686	19122	0.00
13/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5677	5536	5677	5536	0.00
13/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	23020	23452	23020	23452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8700	8515	8700	8515	0.00
13/04/2006	JN10 On 04-May-06			jNote	7.6300	7.6460	0.5323	0.5330	0.00
13/04/2006	JN10 On 03-August-06			jNote	7.6500	7.6640	0.5328	0.5335	0.00
13/04/2006	JN10 On 02-November-06			jNote	7.6600	7.6800	0.5333	0.5340	0.00
13/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	26625	27650	26625	27650	0.00
13/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	51	47	51	47	0.00
13/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	29935	30890	29935	30890	0.00
13/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2210	2070	2210	2070	0.00
13/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	33349	34230	33349	34230	0.00
13/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	4544	4332	4544	4332	0.00
13/04/2006	JROD On 28-April-06			jRod	6.4000	6.7180	0.0029	0.0029	0.00
13/04/2006	JROD On 31-May-06			jRod	6.5100	6.8160	0.0028	0.0028	0.00
13/04/2006	JROD On 30-June-06			jRod	6.6400	6.9500	0.0025	0.0024	0.00
13/04/2006	JROD On 31-July-06			jRod	6.7900	6.9400	0.0051	0.0050	0.00
13/04/2006	JROD On 31-August-06			jRod	6.8500	7.0050	0.0048	0.0047	0.00
13/04/2006	R153 On 01-February-07			Bond Future	7.2800	7.2920	123.3491	123.3183	0.00
13/04/2006	R153 On 04-May-06			Bond Future	7.2700	7.2890	123.3125	123.2468	228.00
13/04/2006	R153 On 03-August-06			Bond Future	7.2700	7.2860	125.5180	125.4598	24.00
13/04/2006	R153 On 02-November-06			Bond Future	7.2700	7.2840	121.1910	121.1471	0.00
13/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	13139	13011	13139	13011	0.00
13/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	14269	14449	14269	14449	0.00
13/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	2807	2593	2807	2593	0.00
13/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	3753	4196	3753	4196	10.00
13/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	7590	7345	7590	7345	0.00
13/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	8406	8743	8406	8743	0.00
13/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	10351	10162	10351	10162	0.00
13/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11155	11406	11155	11406	0.00
13/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	8614	8517	8614	8517	0.00
13/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	18351	18561	18351	18561	0.00
13/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	216	196	216	196	0.00
13/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	11501	12139	11501	12139	0.00
13/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	3313	3176	3313	3176	0.00
13/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	13896	14342	13896	14342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	5712	5583	5712	5583	0.00
13/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	15711	16021	15711	16021	0.00
13/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	13649	13300	13649	13300	0.00
13/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	4797	5030	4797	5030	100.00
13/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	37761	37408	37761	37408	0.00
13/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2669	2754	2669	2754	100.00
13/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	45752	45378	45752	45378	0.00
13/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1900	1965	1900	1965	0.00
13/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	9905	9396	9905	9396	0.00
13/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	622	770	622	770	0.00
13/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19457	18822	19457	18822	0.00
13/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	54	76	54	76	0.00
13/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	21058	20626	21058	20626	0.00
13/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2636	2787	2636	2787	0.00
13/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	29333	28844	29333	28844	0.00
13/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	1439	1533	1439	1533	0.00
13/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	29418	28763	29418	28763	0.00
13/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	3	5	3	5	0.00
13/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39320	38663	39320	38663	0.00
13/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
13/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
13/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	21739	22396	21739	22396	0.00
13/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	49120	48462	49120	48462	0.00
13/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	58815	58158	58815	58158	0.00
13/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	68408	67751	68408	67751	0.00
13/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	77899	77242	77899	77242	0.00
13/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	38054	37528	38054	37528	0.00
13/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	785	841	785	841	0.00
13/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	46961	46411	46961	46411	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	411	444	411	444	0.00
13/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	55952	55388	55952	55388	0.00
13/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	215	234	215	234	0.00
13/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	64950	64379	64950	64379	0.00
13/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	120	131	120	131	0.00
13/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2600	2559	2600	2559	0.00
13/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	29789	30056	29789	30056	0.00
13/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5093	5026	5093	5026	0.00
13/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	23516	23756	23516	23756	0.00
13/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	18570	18415	18570	18415	0.00
13/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	11173	11325	11173	11325	0.00
13/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	24644	24464	24644	24464	0.00
13/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	8798	8926	8798	8926	0.00
13/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	31182	30981	31182	30981	0.00
13/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	6964	7071	6964	7071	0.00
13/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	38073	37854	38073	37854	0.00
13/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	5559	5649	5559	5649	0.00
13/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	45199	44966	45199	44966	0.00
13/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	4466	4541	4466	4541	0.00
13/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	52499	52254	52499	52254	0.00
13/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3621	3685	3621	3685	0.00
13/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	59935	59681	59935	59681	0.00
13/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2987	3041	2987	3041	0.00
13/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	67434	67173	67434	67173	0.00
13/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2489	2535	2489	2535	0.00
13/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2647	2574	2647	2574	0.00
13/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	21931	22297	21931	22297	0.00
13/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	16088	15845	16088	15845	0.00
13/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	7787	7983	7787	7983	0.00
13/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	22740	22451	22740	22451	0.00
13/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5422	5572	5422	5572	0.00
13/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	30037	29712	30037	29712	0.00
13/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3789	3902	3789	3902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	940	908	940	908	0.00
13/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	29601	30008	29601	30008	0.00
13/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	53897	53507	53897	53507	0.00
13/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1370	1419	1370	1419	0.00
13/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	62115	61713	62115	61713	0.00
13/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	997	1034	997	1034	0.00
13/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	70362	69952	70362	69952	0.00
13/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	735	763	735	763	0.00
13/04/2006	R157 On 01-February-07			Bond Future	7.5100	7.5170	142.8469	142.7541	0.00
13/04/2006	R157 On 04-May-06			Bond Future	7.4700	7.4890	142.0288	141.8954	109.00
13/04/2006	R157 On 03-August-06			Bond Future	7.4800	7.4960	144.5639	144.4418	4.00
13/04/2006	R157 On 02-November-06			Bond Future	7.4900	7.5030	140.3527	140.2415	0.00
13/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	28807	28387	28807	28387	0.00
13/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	29194	29703	29194	29703	0.00
13/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	7894	7331	7894	7331	50.00
13/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	5643	6415	5643	6415	0.00
13/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	17356	16801	17356	16801	0.00
13/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	15809	16476	15809	16476	0.00
13/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	22938	22426	22938	22426	0.00
13/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	22065	22664	22065	22664	0.00
13/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	35202	34544	35202	34544	0.00
13/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	14666	15121	14666	15121	158.00
13/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	958	876	958	876	0.00
13/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	19730	20982	19730	20982	0.00
13/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	8020	7698	8020	7698	0.00
13/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	27009	27908	27009	27908	0.00
13/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	13166	12810	13166	12810	0.00
13/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	32335	33092	32335	33092	0.00
13/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	18825	18505	18825	18505	0.00
13/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	38752	39359	38752	39359	0.00
13/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	30228	29452	30228	29452	0.00
13/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	8545	8990	8545	8990	100.00
13/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	81308	80361	81308	80361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3994	4159	3994	4159	117.00
13/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	23666	22550	23666	22550	0.00
13/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	810	1028	810	1028	0.00
13/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	43114	41809	43114	41809	0.00
13/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	61	90	61	90	0.00
13/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	45776	44826	45776	44826	0.00
13/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	4347	4618	4347	4618	0.00
13/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	62854	61522	62854	61522	0.00
13/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	3	5	3	5	0.00
13/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	62927	61860	62927	61860	0.00
13/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	2134	2289	2134	2289	0.00
13/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	101288	99954	101288	99954	0.00
13/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
13/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	19	18	19	18	0.00
13/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	40242	41575	40242	41575	0.00
13/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	82260	80926	82260	80926	0.00
13/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	119942	118608	119942	118608	0.00
13/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	138233	136899	138233	136899	0.00
13/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	2758	2620	2758	2620	0.00
13/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	42691	43775	42691	43775	0.00
13/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	80804	79667	80804	79667	0.00
13/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	1021	1105	1021	1105	0.00
13/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	98892	97715	98892	97715	0.00
13/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	484	528	484	528	0.00
13/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	116904	115706	116904	115706	0.00
13/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	229	252	229	252	0.00
13/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	134703	133494	134703	133494	0.00
13/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	110	122	110	122	0.00
13/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2559	2459	2559	2459	0.00
13/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	62992	64004	62992	64004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	6435	6225	6435	6225	0.00
13/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	46037	46939	46037	46939	0.00
13/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	49415	48635	49415	48635	0.00
13/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	9591	9923	9591	9923	0.00
13/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	64949	64074	64949	64074	0.00
13/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	6201	6438	6201	6438	0.00
13/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	98113	97116	98113	97116	0.00
13/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2582	2697	2582	2697	0.00
13/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	115084	114052	115084	114052	0.00
13/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1679	1759	1679	1759	0.00
13/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	132014	130956	132014	130956	0.00
13/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	1069	1123	1069	1123	0.00
13/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	148841	147765	148841	147765	0.00
13/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	684	720	684	720	0.00
13/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	165399	164308	165399	164308	0.00
13/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	351	371	351	371	0.00
13/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	11162	10940	11162	10940	0.00
13/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	50999	51706	50999	51706	0.00
13/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	40522	40009	40522	40009	0.00
13/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	21733	22149	21733	22149	0.00
13/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	53712	53118	53712	53118	0.00
13/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16103	16437	16103	16437	0.00
13/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	68036	67374	68036	67374	0.00
13/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	11955	12221	11955	12221	0.00
13/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	83111	82393	83111	82393	0.00
13/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	8899	9110	8899	9110	0.00
13/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	98665	97903	98665	97903	0.00
13/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6656	6822	6656	6822	0.00
13/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	114490	113692	114490	113692	0.00
13/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	5011	5142	5011	5142	0.00
13/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	130430	129605	130430	129605	0.00
13/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3801	3904	3801	3904	0.00
13/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	146374	145527	146374	145527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2908	2990	2908	2990	0.00
13/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	161883	161012	161883	161012	0.00
13/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1888	1945	1888	1945	0.00
13/04/2006	R186 On 01-February-07			Bond Future	7.2300	7.2380	135.5384	135.4339	0.00
13/04/2006	R186 On 04-May-06			Bond Future	7.2300	7.2410	138.7499	138.6163	34.00
13/04/2006	R186 On 03-August-06			Bond Future	7.2300	7.2410	135.9295	135.7969	0.00
13/04/2006	R186 On 02-November-06			Bond Future	7.2300	7.2380	138.3778	138.2593	0.00
13/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	44311	43836	44311	43836	0.00
13/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	41699	42270	41699	42270	0.00
13/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	11743	11277	11743	11277	0.00
13/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	9208	10077	9208	10077	0.00
13/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	26336	25757	26336	25757	0.00
13/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	23819	24565	23819	24565	0.00
13/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	35818	35284	35818	35284	0.00
13/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	33056	33706	33056	33706	0.00
13/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	26962	26616	26962	26616	0.00
13/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	57550	58249	57550	58249	0.00
13/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	19478	19124	19478	19124	0.00
13/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	50165	50996	50165	50996	0.00
13/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1213	1179	1213	1179	0.00
13/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	32619	33921	32619	33921	0.00
13/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	11245	10934	11245	10934	0.00
13/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	42425	43440	42425	43440	0.00
13/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	14567	14346	14567	14346	0.00
13/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	79594	80419	79594	80419	0.00
13/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	16	17	16	17	0.00
13/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	66665	68001	66665	68001	0.00
13/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	3383	3270	3383	3270	0.00
13/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	69541	70754	69541	70754	0.00
13/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	8680	8489	8680	8489	0.00
13/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	74078	75072	74078	75072	0.00
13/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	36540	35465	36540	35465	0.00
13/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	1309	1569	1309	1569	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	47514	46681	47514	46681	0.00
13/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	12526	13019	12526	13019	0.00
13/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	66839	65541	66839	65541	0.00
13/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	104	141	104	141	0.00
13/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	72615	71589	72615	71589	0.00
13/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	6330	6630	6330	6630	0.00
13/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	97104	95772	97104	95772	0.00
13/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	5	9	5	9	0.00
13/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	99599	98447	99599	98447	0.00
13/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	3143	3316	3143	3316	0.00
13/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	103252	104587	103252	104587	0.00
13/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	126370	125034	126370	125034	0.00
13/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	154595	153259	154595	153259	0.00
13/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	181818	180483	181818	180483	0.00
13/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	208082	206747	208082	206747	0.00
13/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	126732	125487	126732	125487	0.00
13/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	1180	1260	1180	1260	0.00
13/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	154007	152713	154007	152713	0.00
13/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	391	423	391	423	0.00
13/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	180805	179491	180805	179491	0.00
13/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	114	126	114	126	0.00
13/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	206849	205527	206849	205527	0.00
13/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	29	33	29	33	0.00
13/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	232047	230722	232047	230722	0.00
13/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	7	8	7	8	0.00
13/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	56448	55749	56448	55749	0.00
13/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	21443	21929	21443	21929	0.00
13/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	79907	79075	79907	79075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	13816	14169	13816	14169	0.00
13/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	105030	104098	105030	104098	0.00
13/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	8961	9213	8961	9213	0.00
13/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	129835	128810	129835	128810	0.00
13/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	4849	5009	4849	5009	0.00
13/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	155357	154267	155357	154267	0.00
13/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	2472	2566	2472	2566	0.00
13/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	180997	179864	180997	179864	0.00
13/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	1187	1239	1187	1239	0.00
13/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	206337	205178	206337	205178	0.00
13/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	537	564	537	564	0.00
13/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	2777	2702	2777	2702	0.00
13/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	104202	105312	104202	105312	0.00
13/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	6549	6432	6549	6432	0.00
13/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	107311	108239	107311	108239	0.00
13/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	64889	64301	64889	64301	0.00
13/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	30267	30724	30267	30724	0.00
13/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	87601	86917	87601	86917	0.00
13/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	22106	22468	22106	22468	0.00
13/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	111542	110782	111542	110782	0.00
13/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	16266	16552	16266	16552	0.00
13/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	134412	133573	134412	133573	0.00
13/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	10400	10608	10400	10608	0.00
13/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	158164	157263	158164	157263	0.00
13/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6421	6565	6421	6565	0.00
13/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	182341	181392	182341	181392	0.00
13/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3827	3923	3827	3923	0.00
13/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	206565	205582	206565	205582	0.00
13/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	2203	2265	2203	2265	0.00
13/04/2006	R194 On 01-February-07			Bond Future	7.0700	7.0770	107.3265	107.3203	0.00
13/04/2006	R194 On 04-May-06			Bond Future	7.1400	7.1640	106.6542	106.6163	101.00
13/04/2006	R194 On 03-August-06			Bond Future	7.1100	7.1360	108.5630	108.5301	0.00
13/04/2006	R194 On 02-November-06			Bond Future	7.0900	7.0990	105.4502	105.4325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3605	3582	3605	3582	0.00
13/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4335	4375	4335	4375	0.00
13/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2476	2243	2476	2243	0.00
13/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	615	762	615	762	0.00
13/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4261	4078	4261	4078	0.00
13/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2227	2374	2227	2374	0.00
13/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2941	2870	2941	2870	0.00
13/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	4018	4124	4018	4124	0.00
13/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	4927	4832	4927	4832	0.00
13/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2840	2923	2840	2923	0.00
13/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2061	1942	2061	1942	0.00
13/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3769	3980	3769	3980	0.00
13/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	363	308	363	308	0.00
13/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	2817	3141	2817	3141	0.00
13/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2166	2149	2166	2149	0.00
13/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5474	5520	5474	5520	0.00
13/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1491	1446	1491	1446	0.00
13/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5745	5877	5745	5877	0.00
13/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	679	625	679	625	0.00
13/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	6148	6423	6148	6423	0.00
13/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5282	5254	5282	5254	0.00
13/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3443	3477	3443	3477	0.00
13/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	6224	5874	6224	5874	0.00
13/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	71	102	71	102	0.00
13/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7024	6791	7024	6791	0.00
13/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1267	1363	1267	1363	0.00
13/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	10425	10049	10425	10049	0.00
13/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	5	9	5	9	0.00
13/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10179	9910	10179	9910	0.00
13/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	717	777	717	777	0.00
13/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	14665	14286	14665	14286	0.00
13/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	1	0	1	0.00
13/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	13568	13277	13568	13277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	418	456	418	456	0.00
13/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	15539	15919	15539	15919	0.00
13/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	11154	11533	11154	11533	0.00
13/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	5	4	5	4	0.00
13/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	6797	7175	6797	7175	0.00
13/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	18886	18507	18886	18507	0.00
13/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	23085	22706	23085	22706	0.00
13/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	27261	26882	27261	26882	0.00
13/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	31415	31035	31415	31035	0.00
13/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	16996	16686	16996	16686	0.00
13/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	176	196	176	196	0.00
13/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	20538	20217	20538	20217	0.00
13/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	67	75	67	75	0.00
13/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	24128	23802	24128	23802	0.00
13/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	22	26	22	26	0.00
13/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	27729	27401	27729	27401	0.00
13/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	7	8	7	8	0.00
13/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	6	5	6	5	0.00
13/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13874	14051	13874	14051	0.00
13/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	79	74	79	74	0.00
13/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10729	10901	10729	10901	0.00
13/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	503	482	503	482	0.00
13/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7949	8105	7949	8105	0.00
13/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7266	7153	7266	7153	0.00
13/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2030	2094	2030	2094	0.00
13/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9848	9720	9848	9720	0.00
13/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1476	1524	1476	1524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	12569	12430	12569	12430	0.00
13/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	1074	1111	1074	1111	0.00
13/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15245	15093	15245	15093	0.00
13/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	640	666	640	666	0.00
13/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18064	17903	18064	17903	0.00
13/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	363	379	363	379	0.00
13/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	125	123	125	123	0.00
13/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	11226	11286	11226	11286	0.00
13/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	471	466	471	466	0.00
13/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8966	9022	8966	9022	0.00
13/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1137	1127	1137	1127	0.00
13/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	7034	7085	7034	7085	0.00
13/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7202	7170	7202	7170	0.00
13/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2805	2834	2805	2834	0.00
13/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9271	9234	9271	9234	0.00
13/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2324	2349	2324	2349	0.00
13/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11444	11404	11444	11404	0.00
13/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1957	1979	1957	1979	0.00
13/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13425	13381	13425	13381	0.00
13/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1408	1425	1408	1425	0.00
13/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15528	15480	15528	15480	0.00
13/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	988	1002	988	1002	0.00
13/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	17728	17677	17728	17677	0.00
13/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	677	688	677	688	0.00
13/04/2006	R201 On 01-February-07			Bond Future	7.4900	7.5040	108.4940	108.4204	0.00
13/04/2006	R201 On 04-May-06			Bond Future	7.4600	7.4800	111.3942	111.2887	66.00
13/04/2006	R201 On 03-August-06			Bond Future	7.4700	7.4890	108.9725	108.8694	0.00
13/04/2006	R201 On 02-November-06			Bond Future	7.4800	7.4940	110.9345	110.8464	0.00
13/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	19702	19360	19702	19360	0.00
13/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	19211	19605	19211	19605	0.00
13/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	6279	5805	6279	5805	0.00
13/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	3908	4489	3908	4489	0.00
13/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	12752	12267	12752	12267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	11014	11559	11014	11559	0.00
13/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	16667	16253	16667	16253	0.00
13/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	15409	15876	15409	15876	0.00
13/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	11704	11456	11704	11456	0.00
13/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26692	27180	26692	27180	0.00
13/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	8769	8494	8769	8494	0.00
13/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	23371	23977	23371	23977	0.00
13/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	6034	5879	6034	5879	0.00
13/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	36785	37366	36785	37366	0.00
13/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3760	3614	3760	3614	0.00
13/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	34520	35254	34520	35254	0.00
13/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	23302	22616	23302	22616	0.00
13/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	5637	5982	5637	5982	0.00
13/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	19153	18245	19153	18245	0.00
13/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	501	647	501	647	0.00
13/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	34654	33617	34654	33617	0.00
13/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	36	53	36	53	0.00
13/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	36092	35263	36092	35263	0.00
13/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	2801	3002	2801	3002	0.00
13/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	50279	49225	50279	49225	0.00
13/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	2	3	2	3	0.00
13/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	49999	49081	49999	49081	0.00
13/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	1376	1489	1376	1489	0.00
13/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	65635	64580	65635	64580	0.00
13/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	80698	79643	80698	79643	0.00
13/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	95472	94418	95472	94418	0.00
13/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	109965	108911	109965	108911	0.00
13/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	64345	63376	64345	63376	0.00
13/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	678	739	678	739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	78661	77656	78661	77656	0.00
13/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	231	256	231	256	0.00
13/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	92985	91964	92985	91964	0.00
13/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	69	78	69	78	0.00
13/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	107150	106122	107150	106122	0.00
13/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	18	21	18	21	0.00
13/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1171	1114	1171	1114	0.00
13/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	48393	49217	48393	49217	0.00
13/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	26749	26210	26749	26210	0.00
13/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	9924	10266	9924	10266	0.00
13/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	38541	37904	38541	37904	0.00
13/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6436	6680	6436	6680	0.00
13/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	51290	50580	51290	50580	0.00
13/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	4185	4356	4185	4356	0.00
13/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	64507	63745	64507	63745	0.00
13/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2677	2796	2677	2796	0.00
13/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	77675	76865	77675	76865	0.00
13/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1389	1460	1389	1460	0.00
13/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	91153	90311	91153	90311	0.00
13/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	675	714	675	714	0.00
13/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	104718	103858	104718	103858	0.00
13/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	307	327	307	327	0.00
13/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	2482	2403	2482	2403	0.00
13/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	49286	49943	49286	49943	0.00
13/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	29602	29176	29602	29176	0.00
13/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	13911	14221	13911	14221	0.00
13/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	41258	40768	41258	40768	0.00
13/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	10638	10885	10638	10885	0.00
13/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	52760	52211	52760	52211	0.00
13/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	7479	7667	7479	7667	0.00
13/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	65295	64705	65295	64705	0.00
13/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5616	5763	5616	5763	0.00
13/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	77338	76705	77338	76705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3517	3621	3517	3621	0.00
13/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	89830	89163	89830	89163	0.00
13/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2119	2188	2119	2188	0.00
13/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	102582	101890	102582	101890	0.00
13/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1226	1271	1226	1271	0.00
13/04/2006	R203 On 01-February-07			Bond Future	7.5000	7.5100	108.6657	108.6134	0.00
13/04/2006	R203 On 04-May-06			Bond Future	7.4800	7.4880	107.0541	106.9756	0.00
13/04/2006	R203 On 03-August-06			Bond Future	7.4800	7.4940	108.9689	108.8917	0.00
13/04/2006	R203 On 02-November-06			Bond Future	7.4900	7.4990	106.7634	106.7026	0.00
13/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	27331	27111	27331	27111	0.00
13/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	27556	27859	27556	27859	0.00
13/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	8326	8083	8326	8083	0.00
13/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	6600	7142	6600	7142	0.00
13/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	17808	17486	17808	17486	0.00
13/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	16572	17023	16572	17023	0.00
13/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	23013	22757	23013	22757	0.00
13/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	22329	22681	22329	22681	0.00
13/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	19156	18990	19156	18990	0.00
13/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	38302	38660	38302	38660	0.00
13/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1679	1658	1679	1658	0.00
13/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	19785	20549	19785	20549	0.00
13/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	9702	9509	9702	9509	0.00
13/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	28001	28580	28001	28580	0.00
13/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	14786	14607	14786	14607	0.00
13/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	33334	33764	33334	33764	0.00
13/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	4620	4522	4620	4522	0.00
13/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	42932	43608	42932	43608	0.00
13/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	8825	8712	8825	8712	0.00
13/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	47070	47564	47070	47564	0.00
13/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	22241	21654	22241	21654	0.00
13/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	1165	1363	1165	1363	0.00
13/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	29076	28613	29076	28613	0.00
13/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	8770	9081	8770	9081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	40052	39297	40052	39297	0.00
13/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	93	123	93	123	0.00
13/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	43021	42434	43021	42434	0.00
13/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4099	4286	4099	4286	0.00
13/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	58388	57605	58388	57605	0.00
13/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	3	5	3	5	0.00
13/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	58772	58095	58772	58095	0.00
13/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1676	1772	1676	1772	0.00
13/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	150	156	150	156	0.00
13/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	38582	39373	38582	39373	0.00
13/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	111054	110269	111054	110269	0.00
13/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	76368	75584	76368	75584	0.00
13/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	93921	93136	93921	93136	0.00
13/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	75435	74705	75435	74705	0.00
13/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	595	638	595	638	0.00
13/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	109134	108366	109134	108366	0.00
13/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	48	53	48	53	0.00
13/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2452	2418	2452	2418	0.00
13/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	81525	82100	81525	82100	0.00
13/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	4859	4794	4859	4794	0.00
13/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	63274	63817	63274	63817	0.00
13/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	33532	33193	33532	33193	0.00
13/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	14065	14334	14065	14334	0.00
13/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	46100	45683	46100	45683	0.00
13/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	8289	8480	8289	8480	0.00
13/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	60278	59796	60278	59796	0.00
13/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	4551	4676	4551	4676	0.00
13/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	75548	75016	75548	75016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2320	2396	2320	2396	0.00
13/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	91419	90852	91419	90852	0.00
13/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1095	1137	1095	1137	0.00
13/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4852	4804	4852	4804	0.00
13/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	83491	83966	83491	83966	0.00
13/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8103	8026	8103	8026	0.00
13/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	66445	66891	66445	66891	0.00
13/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	12791	12674	12791	12674	0.00
13/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	51305	51712	51305	51712	0.00
13/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	37310	37032	37310	37032	0.00
13/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	19048	19293	19048	19293	0.00
13/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	48943	48609	48943	48609	0.00
13/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	12618	12807	12618	12807	0.00
13/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	61968	61583	61968	61583	0.00
13/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	7992	8131	7992	8131	0.00
13/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	76055	75628	76055	75628	0.00
13/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4832	4928	4832	4928	0.00
13/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	90862	90403	90862	90403	0.00
13/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2784	2848	2784	2848	0.00
13/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	106079	105595	106079	105595	0.00
13/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1527	1567	1527	1567	0.00
13/04/2006	R204 On 01-February-07			Bond Future	7.5000	7.5080	104.8958	104.8400	0.00
13/04/2006	R204 On 04-May-06			Bond Future	7.4800	7.4890	107.2580	107.1666	80.00
13/04/2006	R204 On 03-August-06			Bond Future	7.4900	7.4960	105.1347	105.0527	0.00
13/04/2006	R204 On 02-November-06			Bond Future	7.4900	7.5000	107.0330	106.9603	0.00
13/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	29487	29251	29487	29251	0.00
13/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	29566	29889	29566	29889	0.00
13/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	42279	41402	42279	41402	0.00
13/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	107	143	107	143	0.00
13/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	45528	44910	45528	44910	0.00
13/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	4522	4723	4522	4723	0.00
13/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	25653	25342	25653	25342	0.00
13/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	24926	25342	24926	25342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	16867	16644	16867	16644	0.00
13/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	36600	37105	36600	37105	0.00
13/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	20767	20589	20767	20589	0.00
13/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	41032	41412	41032	41412	0.00
13/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	10368	10221	10368	10221	0.00
13/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	51101	51682	51101	51682	0.00
13/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	13944	13818	13944	13818	0.00
13/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	54918	55350	54918	55350	0.00
13/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3120	3072	3120	3072	0.00
13/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	87538	88218	87538	88218	0.00
13/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	5919	5831	5919	5831	0.00
13/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	68209	68849	68209	68849	0.00
13/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	36728	36322	36728	36322	0.00
13/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	16064	16386	16064	16386	0.00
13/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49847	49353	49847	49353	0.00
13/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9756	9990	9756	9990	0.00
13/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	64589	64019	64589	64019	0.00
13/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	5565	5723	5565	5723	0.00
13/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	80450	79821	80450	79821	0.00
13/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2974	3072	2974	3072	0.00
13/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	96947	96277	96947	96277	0.00
13/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1485	1543	1485	1543	0.00
13/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	113686	112989	113686	112989	0.00
13/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	693	724	693	724	0.00
13/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5362	5310	5362	5310	0.00
13/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	89385	89891	89385	89891	0.00
13/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	8891	8807	8891	8807	0.00
13/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	71112	71586	71112	71586	0.00
13/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	40085	39789	40085	39789	0.00
13/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	20489	20750	20489	20750	0.00
13/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	52400	52044	52400	52044	0.00
13/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	13621	13824	13621	13824	0.00
13/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	66149	65740	66149	65740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	8669	8819	8669	8819	0.00
13/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	80987	80534	80987	80534	0.00
13/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	5274	5378	5274	5378	0.00
13/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	96555	96067	96555	96067	0.00
13/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3062	3131	3062	3131	0.00
13/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	112527	112013	112527	112013	0.00
13/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1695	1738	1695	1738	0.00
13/04/2006	R207 On 01-February-07			Bond Future	7.4800	7.4900	98.5476	98.4667	0.00
13/04/2006	R207 On 04-May-06			Bond Future	7.4600	7.4740	100.4690	100.3685	0.00
13/04/2006	R207 On 03-August-06			Bond Future	7.4700	7.4820	98.6197	98.5203	0.00
13/04/2006	R207 On 02-November-06			Bond Future	7.4700	7.4840	100.4000	100.3099	0.00
13/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	30959	30588	30959	30588	0.00
13/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	29341	29780	29341	29780	0.00
13/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	43826	42854	43826	42854	0.00
13/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	96	130	96	130	0.00
13/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	47016	46249	47016	46249	0.00
13/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	4398	4625	4398	4625	0.00
13/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	16049	15611	16049	15611	0.00
13/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	13839	14303	13839	14303	0.00
13/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	21950	21664	21950	21664	0.00
13/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	40811	41334	40811	41334	0.00
13/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	7592	7341	7592	7341	0.00
13/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	26097	26747	26097	26747	0.00
13/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	14847	14639	14847	14639	0.00
13/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	54763	55363	54763	55363	0.00
13/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	2929	2815	2929	2815	0.00
13/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	42739	43526	42739	43526	0.00
13/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	896	856	896	856	0.00
13/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	62622	63483	62622	63483	0.00
13/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	44241	43472	44241	43472	0.00
13/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	2302	2434	2302	2434	0.00
13/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	28557	27930	28557	27930	0.00
13/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	6205	6480	6205	6480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	61685	60834	61685	60834	0.00
13/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	695	746	695	746	0.00
13/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	79688	78802	79688	78802	0.00
13/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	169	184	169	184	0.00
13/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	97575	96678	97575	96678	0.00
13/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	33	37	33	37	0.00
13/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	115082	114182	115082	114182	0.00
13/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	5	6	5	6	0.00
13/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	9542	9399	9542	9399	0.00
13/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	71105	71771	71105	71771	0.00
13/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	41835	41377	41835	41377	0.00
13/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	20296	20648	20296	20648	0.00
13/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	54397	53856	54397	53856	0.00
13/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	13477	13746	13477	13746	0.00
13/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	68349	67737	68349	67737	0.00
13/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	8574	8770	8574	8770	0.00
13/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	83341	82668	83341	82668	0.00
13/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	5218	5354	5218	5354	0.00
13/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	99013	98293	99013	98293	0.00
13/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3034	3123	3034	3123	0.00
13/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	115040	114286	115040	114286	0.00
13/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1684	1740	1684	1740	0.00
13/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5804	5712	5804	5712	0.00
13/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	89627	90343	89627	90343	0.00
18/04/2006	GOVI On 01-February-07			jGovi	254.6800	254.1900	254.6760	254.1900	0.00
18/04/2006	GOVI On 04-May-06			jGovi	241.5100	241.0200	241.5080	241.0200	699.00
18/04/2006	GOVI On 03-August-06			jGovi	245.8100	245.3270	245.8120	245.3270	0.00
18/04/2006	GOVI On 02-November-06			jGovi	250.2400	249.7480	250.2350	249.7480	3.00
18/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	246799	241952	246799	241952	0.00
18/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	39	52	39	52	0.00
18/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	115080	110200	115080	110200	0.00
18/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
18/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	158156	153330	158156	153330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	36	60	36	60	0.00
18/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	202407	197560	202407	197560	0.00
18/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	57	80	57	80	0.00
18/04/2006	J153 On 31-August-10			jSwap	7.2200	7.2690	0.0109	0.0088	0.00
18/04/2006	J157 On 15-September-15			jSwap	7.4500	7.4840	0.0032	0.0011	0.00
18/04/2006	J186 On 21-December-26			jSwap	7.1600	7.1950	0.0375	0.0331	0.00
18/04/2006	J194 On 28-February-08			jSwap	7.1300	7.1550	0.0069	0.0064	0.00
18/04/2006	J201 On 22-December-14			jSwap	7.4200	7.4480	0.0056	0.0036	0.00
18/04/2006	J203 On 15-September-17			jSwap	7.4400	7.4690	0.0046	0.0024	0.00
18/04/2006	J204 On 21-December-18			jSwap	7.4300	7.4610	0.0060	0.0033	0.00
18/04/2006	J207 On 15-January-20			jSwap	7.4100	7.4450	0.0518	0.0486	0.00
18/04/2006	JBAR On 16-March-05			jBar	7.0800	0.0000	0.0000	0.0000	0.00
18/04/2006	JFRA On 01-February-07			jFra	7.2800	7.3190	0.0178	0.0179	500.00
18/04/2006	JFRA On 07-February-08			jFra	7.5000	7.5320	0.0184	0.0184	0.00
18/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1190	0.0174	0.0174	0.00
18/04/2006	JFRA On 03-May-07			jFra	7.3200	7.3640	0.0179	0.0180	0.00
18/04/2006	JFRA On 03-August-06			jFra	7.1700	7.1810	0.0176	0.0176	0.00
18/04/2006	JFRA On 02-August-07			jFra	7.3900	7.4080	0.0181	0.0181	0.00
18/04/2006	JFRA On 02-November-06			jFra	7.2200	7.2310	0.0177	0.0177	0.00
18/04/2006	JFRA On 01-November-07			jFra	7.4600	7.4950	0.0196	0.0197	0.00
18/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1045	1094	1045	1094	0.00
18/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1574	1537	1574	1537	0.00
18/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26825	26965	26825	26965	0.00
18/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26811	26871	26811	26871	0.00
18/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	420	468	420	468	0.00
18/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	148	176	148	176	0.00
18/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1297	1356	1297	1356	0.00
18/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1736	1689	1736	1689	0.00
18/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	972	1004	972	1004	0.00
18/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	555	561	555	561	0.00
18/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1541	1576	1541	1576	0.00
18/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1820	1801	1820	1801	0.00
18/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1357	1386	1357	1386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	819	820	819	820	0.00
18/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1873	1923	1873	1923	0.00
18/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1970	1936	1970	1936	0.00
18/04/2006	JN02 On 04-May-06			jNote	7.3000	7.3250	0.1356	0.1361	0.00
18/04/2006	JN02 On 03-August-06			jNote	7.3500	7.3830	0.1366	0.1371	0.00
18/04/2006	JN02 On 02-November-06			jNote	7.4000	7.4360	0.1374	0.1380	0.00
18/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	4691	5536	4691	5536	0.00
18/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	3695	4095	3695	4095	0.00
18/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	11782	12313	11782	12313	0.00
18/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9852	9846	9852	9846	0.00
18/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	16123	16638	16123	16638	0.00
18/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13303	13188	13303	13188	0.00
18/04/2006	JN05 On 04-May-06			jNote	7.4900	7.5300	0.3109	0.3123	0.00
18/04/2006	JN05 On 03-August-06			jNote	7.5200	7.5640	0.3119	0.3134	0.00
18/04/2006	JN05 On 02-November-06			jNote	7.5500	7.5960	0.3128	0.3144	0.00
18/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	10870	12656	10870	12656	0.00
18/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	949	1044	949	1044	0.00
18/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	17253	18686	17253	18686	0.00
18/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	6057	5677	6057	5677	0.00
18/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	21647	23020	21647	23020	0.00
18/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9219	8700	9219	8700	0.00
18/04/2006	JN10 On 04-May-06			jNote	7.6000	7.6310	0.5312	0.5323	0.00
18/04/2006	JN10 On 03-August-06			jNote	7.6200	7.6480	0.5317	0.5328	0.00
18/04/2006	JN10 On 02-November-06			jNote	7.6400	7.6640	0.5322	0.5333	0.00
18/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	24756	26625	24756	26625	0.00
18/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	29	51	29	51	0.00
18/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	28245	29935	28245	29935	0.00
18/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2362	2210	2362	2210	0.00
18/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	31742	33349	31742	33349	0.00
18/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	4844	4544	4844	4544	0.00
18/04/2006	JROD On 28-April-06			jRod	6.7100	6.4000	0.0029	0.0029	0.00
18/04/2006	JROD On 31-May-06			jRod	6.7900	6.5140	0.0028	0.0028	0.00
18/04/2006	JROD On 30-June-06			jRod	6.9200	6.6430	0.0025	0.0025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	JROD On 31-July-06			jRod	6.9300	6.7850	0.0051	0.0051	0.00
18/04/2006	JROD On 31-August-06			jRod	7.0000	6.8520	0.0048	0.0048	0.00
18/04/2006	R153 On 01-February-07			Bond Future	7.2200	7.2830	123.5752	123.3491	0.00
18/04/2006	R153 On 04-May-06			Bond Future	7.2200	7.2730	123.5388	123.3125	228.00
18/04/2006	R153 On 03-August-06			Bond Future	7.2100	7.2710	125.7475	125.5180	24.00
18/04/2006	R153 On 02-November-06			Bond Future	7.2100	7.2720	121.4217	121.1910	0.00
18/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	14166	13139	14166	13139	0.00
18/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	13034	14269	13034	14269	0.00
18/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	3553	2807	3553	2807	0.00
18/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	2236	3753	2236	3753	10.00
18/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	8579	7590	8579	7590	0.00
18/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	7101	8406	7101	8406	0.00
18/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11393	10351	11393	10351	0.00
18/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9891	11155	9891	11155	0.00
18/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	9412	8614	9412	8614	0.00
18/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	16887	18351	16887	18351	0.00
18/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	251	216	251	216	0.00
18/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	9274	11501	9274	11501	0.00
18/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	3870	3313	3870	3313	0.00
18/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	12160	13896	12160	13896	0.00
18/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	6436	5712	6436	5712	0.00
18/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	14129	15711	14129	15711	0.00
18/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	15050	13649	15050	13649	0.00
18/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3903	4797	3903	4797	100.00
18/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	39653	37761	39653	37761	0.00
18/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2254	2669	2254	2669	100.00
18/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	47748	45752	47748	45752	0.00
18/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1590	1900	1590	1900	0.00
18/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	11752	9905	11752	9905	0.00
18/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	206	622	206	622	0.00
18/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21674	19457	21674	19457	0.00
18/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	8	54	8	54	0.00
18/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	22782	21058	22782	21058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2066	2636	2066	2636	0.00
18/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	31277	29333	31277	29333	0.00
18/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	1089	1439	1089	1439	0.00
18/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	31678	29418	31678	29418	0.00
18/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	3	0	3	0.00
18/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41583	39320	41583	39320	0.00
18/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
18/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
18/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	19475	21739	19475	21739	0.00
18/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	51383	49120	51383	49120	0.00
18/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	61078	58815	61078	58815	0.00
18/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	70671	68408	70671	68408	0.00
18/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	80162	77899	80162	77899	0.00
18/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	40138	38054	40138	38054	0.00
18/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	575	785	575	785	0.00
18/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	49134	46961	49134	46961	0.00
18/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	290	411	290	411	0.00
18/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	58178	55952	58178	55952	0.00
18/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	147	215	147	215	0.00
18/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	67204	64950	67204	64950	0.00
18/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	80	120	80	120	0.00
18/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2949	2600	2949	2600	0.00
18/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	27876	29789	27876	29789	0.00
18/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5658	5093	5658	5093	0.00
18/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	21818	23516	21818	23516	0.00
18/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	19802	18570	19802	18570	0.00
18/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	10144	11173	10144	11173	0.00
18/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	26053	24644	26053	24644	0.00
18/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7945	8798	7945	8798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	32738	31182	32738	31182	0.00
18/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	6259	6964	6259	6964	0.00
18/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	39750	38073	39750	38073	0.00
18/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4976	5559	4976	5559	0.00
18/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	46976	45199	46976	45199	0.00
18/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3982	4466	3982	4466	0.00
18/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	54357	52499	54357	52499	0.00
18/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3218	3621	3218	3621	0.00
18/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	61857	59935	61857	59935	0.00
18/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2647	2987	2647	2987	0.00
18/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	69408	67434	69408	67434	0.00
18/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2201	2489	2201	2489	0.00
18/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3068	2647	3068	2647	0.00
18/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	20046	21931	20046	21931	0.00
18/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	17416	16088	17416	16088	0.00
18/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	6808	7787	6808	7787	0.00
18/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	24305	22740	24305	22740	0.00
18/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4680	5422	4680	5422	0.00
18/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	31788	30037	31788	30037	0.00
18/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3233	3789	3233	3789	0.00
18/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1130	940	1130	940	0.00
18/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	27483	29601	27483	29601	0.00
18/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	55970	53897	55970	53897	0.00
18/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1137	1370	1137	1370	0.00
18/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	64245	62115	64245	62115	0.00
18/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	820	997	820	997	0.00
18/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	72535	70362	72535	70362	0.00
18/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	601	735	601	735	0.00
18/04/2006	R157 On 01-February-07			Bond Future	7.4700	7.5050	143.1414	142.8469	0.00
18/04/2006	R157 On 04-May-06			Bond Future	7.4400	7.4730	142.3213	142.0288	109.00
18/04/2006	R157 On 03-August-06			Bond Future	7.4500	7.4810	144.8576	144.5639	4.00
18/04/2006	R157 On 02-November-06			Bond Future	7.4500	7.4890	140.6471	140.3527	0.00
18/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	30080	28807	30080	28807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	27521	29194	27521	29194	0.00
18/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	8809	7894	8809	7894	50.00
18/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	3634	5643	3634	5643	0.00
18/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	18554	17356	18554	17356	0.00
18/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	14070	15809	14070	15809	0.00
18/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	24205	22938	24205	22938	0.00
18/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	20386	22065	20386	22065	0.00
18/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	36856	35202	36856	35202	0.00
18/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	13376	14666	13376	14666	158.00
18/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	906	958	906	958	0.00
18/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	16755	19730	16755	19730	0.00
18/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	8672	8020	8672	8020	0.00
18/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	24725	27009	24725	27009	0.00
18/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	14025	13166	14025	13166	0.00
18/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	30250	32335	30250	32335	0.00
18/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	19787	18825	19787	18825	0.00
18/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	36768	38752	36768	38752	0.00
18/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	31979	30228	31979	30228	0.00
18/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	7359	8545	7359	8545	100.00
18/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	83763	81308	83763	81308	0.00
18/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3505	3994	3505	3994	117.00
18/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	26081	23666	26081	23666	0.00
18/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	301	810	301	810	0.00
18/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	45988	43114	45988	43114	0.00
18/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	10	61	10	61	0.00
18/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	47978	45776	47978	45776	0.00
18/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	3612	4347	3612	4347	0.00
18/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	65776	62854	65776	62854	0.00
18/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	3	0	3	0.00
18/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	65438	62927	65438	62927	0.00
18/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1709	2134	1709	2134	0.00
18/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	104212	101288	104212	101288	0.00
18/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	10	19	10	19	0.00
18/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	37309	40242	37309	40242	0.00
18/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	85185	82260	85185	82260	0.00
18/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	122867	119942	122867	119942	0.00
18/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	141157	138233	141157	138233	0.00
18/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3010	2758	3010	2758	0.00
18/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	40006	42691	40006	42691	0.00
18/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	83507	80804	83507	80804	0.00
18/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	787	1021	787	1021	0.00
18/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	101704	98892	101704	98892	0.00
18/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	359	484	359	484	0.00
18/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	119776	116904	119776	116904	0.00
18/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	164	229	164	229	0.00
18/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	137606	134703	137606	134703	0.00
18/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	76	110	76	110	0.00
18/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2785	2559	2785	2559	0.00
18/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	60274	62992	60274	62992	0.00
18/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	6927	6435	6927	6435	0.00
18/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	43585	46037	43585	46037	0.00
18/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	51403	49415	51403	49415	0.00
18/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	8634	9591	8634	9591	0.00
18/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	67203	64949	67203	64949	0.00
18/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	5511	6201	5511	6201	0.00
18/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	100714	98113	100714	98113	0.00
18/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2239	2582	2239	2582	0.00
18/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	117789	115084	117789	115084	0.00
18/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1439	1679	1439	1679	0.00
18/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	134794	132014	134794	132014	0.00
18/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	905	1069	905	1069	0.00
18/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	151674	148841	151674	148841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	572	684	572	684	0.00
18/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	168281	165399	168281	165399	0.00
18/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	287	351	287	351	0.00
18/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	11821	11162	11821	11162	0.00
18/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	48713	50999	48713	50999	0.00
18/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	42088	40522	42088	40522	0.00
18/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	20353	21733	20353	21733	0.00
18/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	55539	53712	55539	53712	0.00
18/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14984	16103	14984	16103	0.00
18/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	70084	68036	70084	68036	0.00
18/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	11058	11955	11058	11955	0.00
18/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	85342	83111	85342	83111	0.00
18/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	8185	8899	8185	8899	0.00
18/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	101043	98665	101043	98665	0.00
18/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	6089	6656	6089	6656	0.00
18/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	116984	114490	116984	114490	0.00
18/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4560	5011	4560	5011	0.00
18/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	133017	130430	133017	130430	0.00
18/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3443	3801	3443	3801	0.00
18/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	149033	146374	149033	146374	0.00
18/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2622	2908	2622	2908	0.00
18/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	164626	161883	164626	161883	0.00
18/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1685	1888	1685	1888	0.00
18/04/2006	R186 On 01-February-07			Bond Future	7.1900	7.2300	136.0893	135.5384	0.00
18/04/2006	R186 On 04-May-06			Bond Future	7.1900	7.2310	139.2859	138.7499	34.00
18/04/2006	R186 On 03-August-06			Bond Future	7.1900	7.2310	136.4751	135.9295	0.00
18/04/2006	R186 On 02-November-06			Bond Future	7.1900	7.2290	138.9197	138.3778	0.00
18/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	46895	44311	46895	44311	0.00
18/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	38774	41699	38774	41699	0.00
18/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	13605	11743	13605	11743	0.00
18/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	5709	9208	5709	9208	0.00
18/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	28733	26336	28733	26336	0.00
18/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	20760	23819	20760	23819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	38306	35818	38306	35818	0.00
18/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	30125	33056	30125	33056	0.00
18/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	28864	26962	28864	26962	0.00
18/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	53943	57550	53943	57550	0.00
18/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	21136	19478	21136	19478	0.00
18/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	46405	50165	46405	50165	0.00
18/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1215	1213	1215	1213	0.00
18/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	27261	32619	27261	32619	0.00
18/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	12525	11245	12525	11245	0.00
18/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	38248	42425	38248	42425	0.00
18/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	15792	14567	15792	14567	0.00
18/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	75310	79594	75310	79594	0.00
18/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	9	16	9	16	0.00
18/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	61297	66665	61297	66665	0.00
18/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	3841	3383	3841	3383	0.00
18/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	64543	69541	64543	69541	0.00
18/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	9578	8680	9578	8680	0.00
18/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	69557	74078	69557	74078	0.00
18/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	41048	36540	41048	36540	0.00
18/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	456	1309	456	1309	0.00
18/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	50968	47514	50968	47514	0.00
18/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	10524	12526	10524	12526	0.00
18/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	72112	66839	72112	66839	0.00
18/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	16	104	16	104	0.00
18/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	76863	72615	76863	72615	0.00
18/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	5122	6330	5122	6330	0.00
18/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	102459	97104	102459	97104	0.00
18/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	5	0	5	0.00
18/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	104363	99599	104363	99599	0.00
18/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	2450	3143	2450	3143	0.00
18/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	97891	103252	97891	103252	0.00
18/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	131730	126370	131730	126370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	159955	154595	159955	154595	0.00
18/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	187179	181818	187179	181818	0.00
18/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	213443	208082	213443	208082	0.00
18/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	131876	126732	131876	126732	0.00
18/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	867	1180	867	1180	0.00
18/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	159341	154007	159341	154007	0.00
18/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	269	391	269	391	0.00
18/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	186220	180805	186220	180805	0.00
18/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	73	114	73	114	0.00
18/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	212293	206849	212293	206849	0.00
18/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	17	29	17	29	0.00
18/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	237500	232047	237500	232047	0.00
18/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	4	7	4	7	0.00
18/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	59685	56448	59685	56448	0.00
18/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	19261	21443	19261	21443	0.00
18/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	83749	79907	83749	79907	0.00
18/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	12240	13816	12240	13816	0.00
18/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	109326	105030	109326	105030	0.00
18/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	7838	8961	7838	8961	0.00
18/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	134551	129835	134551	129835	0.00
18/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	4146	4849	4146	4849	0.00
18/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	160366	155357	160366	155357	0.00
18/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	2062	2472	2062	2472	0.00
18/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	186192	180997	186192	180997	0.00
18/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	964	1187	964	1187	0.00
18/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	211642	206337	211642	206337	0.00
18/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	424	537	424	537	0.00
18/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3130	2777	3130	2777	0.00
18/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	99137	104202	99137	104202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	7208	6549	7208	6549	0.00
18/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	102460	107311	102460	107311	0.00
18/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	68073	64889	68073	64889	0.00
18/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	27941	30267	27941	30267	0.00
18/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	91279	87601	91279	87601	0.00
18/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	20275	22106	20275	22106	0.00
18/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	115616	111542	115616	111542	0.00
18/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	14831	16266	14831	16266	0.00
18/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	138886	134412	138886	134412	0.00
18/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	9366	10400	9366	10400	0.00
18/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	162959	158164	162959	158164	0.00
18/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5706	6421	5706	6421	0.00
18/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	187377	182341	187377	182341	0.00
18/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3353	3827	3353	3827	0.00
18/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	211773	206565	211773	206565	0.00
18/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1901	2203	1901	2203	0.00
18/04/2006	R194 On 01-February-07			Bond Future	7.0200	7.0710	107.3779	107.3265	0.00
18/04/2006	R194 On 04-May-06			Bond Future	7.1100	7.1420	106.7146	106.6542	101.00
18/04/2006	R194 On 03-August-06			Bond Future	7.0800	7.1140	108.6199	108.5630	0.00
18/04/2006	R194 On 02-November-06			Bond Future	7.0400	7.0850	105.5060	105.4502	0.00
18/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3819	3605	3819	3605	0.00
18/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4036	4335	4036	4335	0.00
18/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2797	2476	2797	2476	0.00
18/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	332	615	332	615	0.00
18/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2237	2061	2237	2061	0.00
18/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3377	3769	3377	3769	0.00
18/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3157	2941	3157	2941	0.00
18/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3677	4018	3677	4018	0.00
18/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4545	4261	4545	4261	0.00
18/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1943	2227	1943	2227	0.00
18/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5216	4927	5216	4927	0.00
18/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2572	2840	2572	2840	0.00
18/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	383	363	383	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	2233	2817	2233	2817	0.00
18/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2326	2166	2326	2166	0.00
18/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5120	5474	5120	5474	0.00
18/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1629	1491	1629	1491	0.00
18/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5326	5745	5326	5745	0.00
18/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	755	679	755	679	0.00
18/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5655	6148	5655	6148	0.00
18/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5544	5282	5544	5282	0.00
18/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3191	3443	3191	3443	0.00
18/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	6776	6224	6776	6224	0.00
18/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	20	71	20	71	0.00
18/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7400	7024	7400	7024	0.00
18/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1074	1267	1074	1267	0.00
18/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	11025	10425	11025	10425	0.00
18/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	1	5	1	5	0.00
18/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10622	10179	10622	10179	0.00
18/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	591	717	591	717	0.00
18/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15269	14665	15269	14665	0.00
18/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	14055	13568	14055	13568	0.00
18/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	336	418	336	418	0.00
18/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	14935	15539	14935	15539	0.00
18/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10550	11154	10550	11154	0.00
18/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	3	5	3	5	0.00
18/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	6191	6797	6191	6797	0.00
18/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19490	18886	19490	18886	0.00
18/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	23689	23085	23689	23085	0.00
18/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	27865	27261	27865	27261	0.00
18/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00

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18/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	32019	31415	32019	31415	0.00
18/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17524	16996	17524	16996	0.00
18/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	135	176	135	176	0.00
18/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	21089	20538	21089	20538	0.00
18/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	48	67	48	67	0.00
18/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	24690	24128	24690	24128	0.00
18/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	15	22	15	22	0.00
18/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28295	27729	28295	27729	0.00
18/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	4	7	4	7	0.00
18/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	7	6	7	6	0.00
18/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13318	13874	13318	13874	0.00
18/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	94	79	94	79	0.00
18/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10187	10729	10187	10729	0.00
18/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	567	503	567	503	0.00
18/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7455	7949	7455	7949	0.00
18/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7615	7266	7615	7266	0.00
18/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1822	2030	1822	2030	0.00
18/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10244	9848	10244	9848	0.00
18/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1314	1476	1314	1476	0.00
18/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	13001	12569	13001	12569	0.00
18/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	949	1074	949	1074	0.00
18/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15718	15245	15718	15245	0.00
18/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	555	640	555	640	0.00
18/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18567	18064	18567	18064	0.00
18/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	308	363	308	363	0.00
18/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	144	125	144	125	0.00
18/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10732	11226	10732	11226	0.00
18/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	526	471	526	471	0.00
18/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8506	8966	8506	8966	0.00
18/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1242	1137	1242	1137	0.00
18/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6624	7034	6624	7034	0.00
18/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7503	7202	7503	7202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2592	2805	2592	2805	0.00
18/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9603	9271	9603	9271	0.00
18/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2142	2324	2142	2324	0.00
18/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11802	11444	11802	11444	0.00
18/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1800	1957	1800	1957	0.00
18/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13816	13425	13816	13425	0.00
18/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1284	1408	1284	1408	0.00
18/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15947	15528	15947	15528	0.00
18/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	893	988	893	988	0.00
18/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18171	17728	18171	17728	0.00
18/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	606	677	606	677	0.00
18/04/2006	R201 On 01-February-07			Bond Future	7.4600	7.4920	108.7215	108.4940	0.00
18/04/2006	R201 On 04-May-06			Bond Future	7.4300	7.4640	111.6253	111.3942	66.00
18/04/2006	R201 On 03-August-06			Bond Future	7.4400	7.4730	109.2048	108.9725	0.00
18/04/2006	R201 On 02-November-06			Bond Future	7.4400	7.4800	111.1677	110.9345	0.00
18/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	20724	19702	20724	19702	0.00
18/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	17959	19211	17959	19211	0.00
18/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	7107	6279	7107	6279	0.00
18/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	2425	3908	2425	3908	0.00
18/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	13751	12752	13751	12752	0.00
18/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	9689	11014	9689	11014	0.00
18/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	17708	16667	17708	16667	0.00
18/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	14118	15409	14118	15409	0.00
18/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	12438	11704	12438	11704	0.00
18/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25152	26692	25152	26692	0.00
18/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	9448	8769	9448	8769	0.00
18/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	21717	23371	21717	23371	0.00
18/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	6490	6034	6490	6034	0.00
18/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	34967	36785	34967	36785	0.00
18/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4115	3760	4115	3760	0.00
18/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	32542	34520	32542	34520	0.00
18/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	24768	23302	24768	23302	0.00
18/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	4779	5637	4779	5637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	21135	19153	21135	19153	0.00
18/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	172	501	172	501	0.00
18/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	36935	34654	36935	34654	0.00
18/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	5	36	5	36	0.00
18/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	37903	36092	37903	36092	0.00
18/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	2289	2801	2289	2801	0.00
18/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	52588	50279	52588	50279	0.00
18/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	2	0	2	0.00
18/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	52032	49999	52032	49999	0.00
18/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	1085	1376	1085	1376	0.00
18/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	67946	65635	67946	65635	0.00
18/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	83009	80698	83009	80698	0.00
18/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	97784	95472	97784	95472	0.00
18/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	112276	109965	112276	109965	0.00
18/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	66507	64345	66507	64345	0.00
18/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	516	678	516	678	0.00
18/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	80919	78661	80919	78661	0.00
18/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	166	231	166	231	0.00
18/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	95286	92985	95286	92985	0.00
18/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	46	69	46	69	0.00
18/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	109467	107150	109467	107150	0.00
18/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	11	18	11	18	0.00
18/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1305	1171	1305	1171	0.00
18/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	46195	48393	46195	48393	0.00
18/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	28121	26749	28121	26749	0.00
18/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	8965	9924	8965	9924	0.00
18/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	40178	38541	40178	38541	0.00
18/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5740	6436	5740	6436	0.00
18/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	53125	51290	53125	51290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3688	4185	3688	4185	0.00
18/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	66492	64507	66492	64507	0.00
18/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2330	2677	2330	2677	0.00
18/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	79800	77675	79800	77675	0.00
18/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1182	1389	1182	1389	0.00
18/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	93370	91153	93370	91153	0.00
18/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	561	675	561	675	0.00
18/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	106991	104718	106991	104718	0.00
18/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	248	307	248	307	0.00
18/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	2711	2482	2711	2482	0.00
18/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	47240	49286	47240	49286	0.00
18/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	30880	29602	30880	29602	0.00
18/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12914	13911	12914	13911	0.00
18/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	42732	41258	42732	41258	0.00
18/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9837	10638	9837	10638	0.00
18/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	54418	52760	54418	52760	0.00
18/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6863	7479	6863	7479	0.00
18/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	67082	65295	67082	65295	0.00
18/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5129	5616	5129	5616	0.00
18/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	79270	77338	79270	77338	0.00
18/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3175	3517	3175	3517	0.00
18/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	91874	89830	91874	89830	0.00
18/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1888	2119	1888	2119	0.00
18/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	104708	102582	104708	102582	0.00
18/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1078	1226	1078	1226	0.00
18/04/2006	R203 On 01-February-07			Bond Future	7.4700	7.5030	108.9054	108.6657	0.00
18/04/2006	R203 On 04-May-06			Bond Future	7.4500	7.4780	107.2900	107.0541	0.00
18/04/2006	R203 On 03-August-06			Bond Future	7.4500	7.4840	109.2090	108.9689	0.00
18/04/2006	R203 On 02-November-06			Bond Future	7.4600	7.4910	107.0073	106.7634	0.00
18/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	28339	27331	28339	27331	0.00
18/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	26167	27556	26167	27556	0.00
18/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	8739	8326	8739	8326	0.00
18/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	4655	6600	4655	6600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	18694	17808	18694	17808	0.00
18/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	15058	16572	15058	16572	0.00
18/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	24010	23013	24010	23013	0.00
18/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	20887	22329	20887	22329	0.00
18/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	19909	19156	19909	19156	0.00
18/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	36659	38302	36659	38302	0.00
18/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1480	1679	1480	1679	0.00
18/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	17227	19785	17227	19785	0.00
18/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	10187	9702	10187	9702	0.00
18/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	26085	28001	26085	28001	0.00
18/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	15468	14786	15468	14786	0.00
18/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	31578	33334	31578	33334	0.00
18/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	4830	4620	4830	4620	0.00
18/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	40742	42932	40742	42932	0.00
18/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	9248	8825	9248	8825	0.00
18/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	45054	47070	45054	47070	0.00
18/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	23961	22241	23961	22241	0.00
18/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	526	1165	526	1165	0.00
18/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	30422	29076	30422	29076	0.00
18/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	7716	8770	7716	8770	0.00
18/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	42337	40052	42337	40052	0.00
18/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	20	93	20	93	0.00
18/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	44786	43021	44786	43021	0.00
18/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3465	4099	3465	4099	0.00
18/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	60744	58388	60744	58388	0.00
18/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	3	0	3	0.00
18/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	60846	58772	60846	58772	0.00
18/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1350	1676	1350	1676	0.00
18/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	87	150	87	150	0.00
18/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	36160	38582	36160	38582	0.00
18/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	113413	111054	113413	111054	0.00
18/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	78728	76368	78728	76368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	96280	93921	96280	93921	0.00
18/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	77693	75435	77693	75435	0.00
18/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	453	595	453	595	0.00
18/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	111518	109134	111518	109134	0.00
18/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	32	48	32	48	0.00
18/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2566	2452	2566	2452	0.00
18/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	79201	81525	79201	81525	0.00
18/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5093	4859	5093	4859	0.00
18/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	61070	63274	61070	63274	0.00
18/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	34866	33532	34866	33532	0.00
18/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	12961	14065	12961	14065	0.00
18/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	47755	46100	47755	46100	0.00
18/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	7505	8289	7505	8289	0.00
18/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	62205	60278	62205	60278	0.00
18/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	4039	4551	4039	4551	0.00
18/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	77680	75548	77680	75548	0.00
18/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2013	2320	2013	2320	0.00
18/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	93689	91419	93689	91419	0.00
18/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	926	1095	926	1095	0.00
18/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5065	4852	5065	4852	0.00
18/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	81307	83491	81307	83491	0.00
18/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8452	8103	8452	8103	0.00
18/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	64396	66445	64396	66445	0.00
18/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	13320	12791	13320	12791	0.00
18/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	49438	51305	49438	51305	0.00
18/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	38584	37310	38584	37310	0.00
18/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	17925	19048	17925	19048	0.00
18/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	50476	48943	50476	48943	0.00
18/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	11754	12618	11754	12618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	63733	61968	63733	61968	0.00
18/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	7361	7992	7361	7992	0.00
18/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	78014	76055	78014	76055	0.00
18/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4394	4832	4394	4832	0.00
18/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	92973	90862	92973	90862	0.00
18/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2497	2784	2497	2784	0.00
18/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	108298	106079	108298	106079	0.00
18/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1349	1527	1349	1527	0.00
18/04/2006	R204 On 01-February-07			Bond Future	7.4600	7.5010	105.1913	104.8958	0.00
18/04/2006	R204 On 04-May-06			Bond Future	7.4400	7.4780	107.5492	107.2580	80.00
18/04/2006	R204 On 03-August-06			Bond Future	7.4500	7.4860	105.4303	105.1347	0.00
18/04/2006	R204 On 02-November-06			Bond Future	7.4600	7.4910	107.3246	107.0330	0.00
18/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	30776	29487	30776	29487	0.00
18/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	27901	29566	27901	29566	0.00
18/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	45107	42279	45107	42279	0.00
18/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	22	107	22	107	0.00
18/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	47731	45528	47731	45528	0.00
18/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	3768	4522	3768	4522	0.00
18/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	26873	25653	26873	25653	0.00
18/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	23229	24926	23229	24926	0.00
18/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	17725	16867	17725	16867	0.00
18/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	34542	36600	34542	36600	0.00
18/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	21743	20767	21743	20767	0.00
18/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	39054	41032	39054	41032	0.00
18/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	10920	10368	10920	10368	0.00
18/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	48738	51101	48738	51101	0.00
18/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	14642	13944	14642	13944	0.00
18/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	52661	54918	52661	54918	0.00
18/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3289	3120	3289	3120	0.00
18/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	84791	87538	84791	87538	0.00
18/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	6242	5919	6242	5919	0.00
18/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	65615	68209	65615	68209	0.00
18/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	38330	36728	38330	36728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	14750	16064	14750	16064	0.00
18/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	51813	49847	51813	49847	0.00
18/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8806	9756	8806	9756	0.00
18/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	66866	64589	66866	64589	0.00
18/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4926	5565	4926	5565	0.00
18/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	82968	80450	82968	80450	0.00
18/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2575	2974	2575	2974	0.00
18/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	99633	96947	99633	96947	0.00
18/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1256	1485	1256	1485	0.00
18/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	116480	113686	116480	113686	0.00
18/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	570	693	570	693	0.00
18/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5655	5362	5655	5362	0.00
18/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	86724	89385	86724	89385	0.00
18/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	9359	8891	9359	8891	0.00
18/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	68625	71112	68625	71112	0.00
18/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	41698	40085	41698	40085	0.00
18/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	19147	20489	19147	20489	0.00
18/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	54323	52400	54323	52400	0.00
18/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	12590	13621	12590	13621	0.00
18/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	68350	66149	68350	66149	0.00
18/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7916	8669	7916	8669	0.00
18/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	83420	80987	83420	80987	0.00
18/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4752	5274	4752	5274	0.00
18/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	99167	96555	99167	96555	0.00
18/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2719	3062	2719	3062	0.00
18/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	115269	112527	115269	112527	0.00
18/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1482	1695	1482	1695	0.00
18/04/2006	R207 On 01-February-07			Bond Future	7.4400	7.4800	98.8722	98.5476	0.00
18/04/2006	R207 On 04-May-06			Bond Future	7.4200	7.4620	100.7883	100.4690	0.00
18/04/2006	R207 On 03-August-06			Bond Future	7.4300	7.4700	98.9436	98.6197	0.00
18/04/2006	R207 On 02-November-06			Bond Future	7.4300	7.4730	100.7202	100.4000	0.00
18/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	32430	30959	32430	30959	0.00
18/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	27566	29341	27566	29341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	46940	43826	46940	43826	0.00
18/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	18	96	18	96	0.00
18/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	49479	47016	49479	47016	0.00
18/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	3622	4398	3622	4398	0.00
18/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	17620	16049	17620	16049	0.00
18/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	12208	13839	12208	13839	0.00
18/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	23077	21950	23077	21950	0.00
18/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	38692	40811	38692	40811	0.00
18/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	8490	7592	8490	7592	0.00
18/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	23792	26097	23792	26097	0.00
18/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	15663	14847	15663	14847	0.00
18/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	52333	54763	52333	54763	0.00
18/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	3333	2929	3333	2929	0.00
18/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	39940	42739	39940	42739	0.00
18/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1035	896	1035	896	0.00
18/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	59557	62622	59557	62622	0.00
18/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	46994	44241	46994	44241	0.00
18/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1852	2302	1852	2302	0.00
18/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	30805	28557	30805	28557	0.00
18/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	5250	6205	5250	6205	0.00
18/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	64720	61685	64720	61685	0.00
18/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	528	695	528	695	0.00
18/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	82841	79688	82841	79688	0.00
18/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	120	169	120	169	0.00
18/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	100767	97575	100767	97575	0.00
18/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	22	33	22	33	0.00
18/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	118283	115082	118283	115082	0.00
18/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	3	5	3	5	0.00
18/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	10097	9542	10097	9542	0.00
18/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	68414	71105	68414	71105	0.00
18/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	43658	41835	43658	41835	0.00
18/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	18873	20296	18873	20296	0.00
18/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	56554	54397	56554	54397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	12389	13477	12389	13477	0.00
18/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	70804	68349	70804	68349	0.00
18/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7782	8574	7782	8574	0.00
18/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	86040	83341	86040	83341	0.00
18/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	4670	5218	4670	5218	0.00
18/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	101900	99013	101900	99013	0.00
18/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2675	3034	2675	3034	0.00
18/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	118062	115040	118062	115040	0.00
18/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1461	1684	1461	1684	0.00
18/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6158	5804	6158	5804	0.00
18/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	86734	89627	86734	89627	0.00
19/04/2006	GOVI On 01-February-07			jGovi	255.2600	254.6760	255.2630	254.6760	0.00
19/04/2006	GOVI On 04-May-06			jGovi	242.0800	241.5080	242.0770	241.5080	699.00
19/04/2006	GOVI On 03-August-06			jGovi	246.4000	245.8120	246.3950	245.8120	0.00
19/04/2006	GOVI On 02-November-06			jGovi	250.8300	250.2350	250.8250	250.2350	3.00
19/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	252660	246799	252660	246799	0.00
19/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	30	39	30	39	0.00
19/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	120770	115080	120770	115080	0.00
19/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
19/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	163974	158156	163974	158156	0.00
19/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	24	36	24	36	0.00
19/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	208293	202407	208293	202407	0.00
19/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	43	57	43	57	0.00
19/04/2006	J153 On 31-August-10			jSwap	7.1800	7.2160	0.0122	0.0109	0.00
19/04/2006	J157 On 15-September-15			jSwap	7.4000	7.4530	0.0067	0.0032	0.00
19/04/2006	J186 On 21-December-26			jSwap	7.1000	7.1560	0.0437	0.0375	0.00
19/04/2006	J194 On 28-February-08			jSwap	7.1000	7.1270	0.0074	0.0069	0.00
19/04/2006	J201 On 22-December-14			jSwap	7.3600	7.4170	0.0092	0.0056	0.00
19/04/2006	J203 On 15-September-17			jSwap	7.3900	7.4410	0.0088	0.0046	0.00
19/04/2006	J204 On 21-December-18			jSwap	7.3800	7.4290	0.0102	0.0060	0.00
19/04/2006	J207 On 15-January-20			jSwap	7.3600	7.4100	0.0562	0.0518	0.00
19/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0830	0.0000	0.0000	0.00
19/04/2006	JFRA On 01-February-07			jFra	7.2500	7.2840	0.0178	0.0178	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	JFRA On 07-February-08			jFra	7.4700	7.5000	0.0183	0.0184	0.00
19/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1110	0.0174	0.0174	0.00
19/04/2006	JFRA On 03-May-07			jFra	7.3100	7.3210	0.0179	0.0179	0.00
19/04/2006	JFRA On 03-August-06			jFra	7.1500	7.1700	0.0175	0.0176	0.00
19/04/2006	JFRA On 02-August-07			jFra	7.3600	7.3860	0.0180	0.0181	0.00
19/04/2006	JFRA On 02-November-06			jFra	7.1800	7.2200	0.0176	0.0177	0.00
19/04/2006	JFRA On 01-November-07			jFra	7.4400	7.4630	0.0196	0.0196	0.00
19/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1008	1045	1008	1045	0.00
19/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1618	1574	1618	1574	0.00
19/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26772	26825	26772	26825	0.00
19/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26825	26811	26825	26811	0.00
19/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	417	420	417	420	0.00
19/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	138	148	138	148	0.00
19/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1288	1297	1288	1297	0.00
19/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1743	1736	1743	1736	0.00
19/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	938	972	938	972	0.00
19/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	573	555	573	555	0.00
19/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1514	1541	1514	1541	0.00
19/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1847	1820	1847	1820	0.00
19/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1304	1357	1304	1357	0.00
19/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	853	819	853	819	0.00
19/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1835	1873	1835	1873	0.00
19/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	2006	1970	2006	1970	0.00
19/04/2006	JN02 On 04-May-06			jNote	7.2800	7.3010	0.1353	0.1356	0.00
19/04/2006	JN02 On 03-August-06			jNote	7.3300	7.3540	0.1362	0.1366	0.00
19/04/2006	JN02 On 02-November-06			jNote	7.3800	7.4020	0.1370	0.1374	0.00
19/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	4350	4691	4350	4691	0.00
19/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	3749	3695	3749	3695	0.00
19/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	11500	11782	11500	11782	0.00
19/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	10015	9852	10015	9852	0.00
19/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	15854	16123	15854	16123	0.00
19/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13479	13303	13479	13303	0.00
19/04/2006	JN05 On 04-May-06			jNote	7.4800	7.4890	0.3105	0.3109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	JN05 On 03-August-06			jNote	7.5100	7.5200	0.3114	0.3119	0.00
19/04/2006	JN05 On 02-November-06			jNote	7.5400	7.5500	0.3123	0.3128	0.00
19/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	10376	10870	10376	10870	0.00
19/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	951	949	951	949	0.00
19/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	16857	17253	16857	17253	0.00
19/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	6196	6057	6196	6057	0.00
19/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	21228	21647	21228	21647	0.00
19/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9417	9219	9417	9219	0.00
19/04/2006	JN10 On 04-May-06			jNote	7.5400	7.6040	0.5279	0.5312	0.00
19/04/2006	JN10 On 03-August-06			jNote	7.5600	7.6210	0.5284	0.5317	0.00
19/04/2006	JN10 On 02-November-06			jNote	7.5700	7.6360	0.5288	0.5322	0.00
19/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	20645	24756	20645	24756	0.00
19/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	74	29	74	29	0.00
19/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	24798	28245	24798	28245	0.00
19/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	3131	2362	3131	2362	0.00
19/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	28521	31742	28521	31742	0.00
19/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	5900	4844	5900	4844	0.00
19/04/2006	JROD On 28-April-06			jRod	6.7100	6.7100	0.0029	0.0029	0.00
19/04/2006	JROD On 31-May-06			jRod	6.7900	6.7930	0.0028	0.0028	0.00
19/04/2006	JROD On 30-June-06			jRod	6.9200	6.9200	0.0025	0.0025	0.00
19/04/2006	JROD On 31-July-06			jRod	6.9300	6.9270	0.0051	0.0051	0.00
19/04/2006	JROD On 31-August-06			jRod	7.0000	6.9960	0.0048	0.0048	0.00
19/04/2006	R153 On 01-February-07			Bond Future	7.1700	7.2170	123.7229	123.5752	0.00
19/04/2006	R153 On 04-May-06			Bond Future	7.1800	7.2180	123.6872	123.5388	228.00
19/04/2006	R153 On 03-August-06			Bond Future	7.1700	7.2120	125.8994	125.7475	24.00
19/04/2006	R153 On 02-November-06			Bond Future	7.1700	7.2090	121.5757	121.4217	0.00
19/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	14921	14166	14921	14166	0.00
19/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	12313	13034	12313	13034	0.00
19/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	4382	3553	4382	3553	0.00
19/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	1580	2236	1580	2236	10.00
19/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	9376	8579	9376	8579	0.00
19/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	6379	7101	6379	7101	0.00
19/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12196	11393	12196	11393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9153	9891	9153	9891	0.00
19/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	10013	9412	10013	9412	0.00
19/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	16011	16887	16011	16887	0.00
19/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	363	251	363	251	0.00
19/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7902	9274	7902	9274	0.00
19/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	4359	3870	4359	3870	0.00
19/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	11129	12160	11129	12160	0.00
19/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	7018	6436	7018	6436	0.00
19/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	13170	14129	13170	14129	0.00
19/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	16109	15050	16109	15050	0.00
19/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3444	3903	3444	3903	100.00
19/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	40983	39653	40983	39653	0.00
19/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2043	2254	2043	2254	100.00
19/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	49137	47748	49137	47748	0.00
19/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1437	1590	1437	1590	0.00
19/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	13139	11752	13139	11752	0.00
19/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	109	206	109	206	0.00
19/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23153	21674	23153	21674	0.00
19/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3	8	3	8	0.00
19/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	24028	22782	24028	22782	0.00
19/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1793	2066	1793	2066	0.00
19/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	32640	31277	32640	31277	0.00
19/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	933	1089	933	1089	0.00
19/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	33162	31678	33162	31678	0.00
19/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43067	41583	43067	41583	0.00
19/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
19/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	2	1	2	1	0.00
19/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	17992	19475	17992	19475	0.00
19/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	52867	51383	52867	51383	0.00
19/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	62562	61078	62562	61078	0.00
19/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	72155	70671	72155	70671	0.00
19/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	81646	80162	81646	80162	0.00
19/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	41569	40138	41569	40138	0.00
19/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	486	575	486	575	0.00
19/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	50606	49134	50606	49134	0.00
19/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	243	290	243	290	0.00
19/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	59672	58178	59672	58178	0.00
19/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	122	147	122	147	0.00
19/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	68709	67204	68709	67204	0.00
19/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	65	80	65	80	0.00
19/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3230	2949	3230	2949	0.00
19/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	26681	27876	26681	27876	0.00
19/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	6096	5658	6096	5658	0.00
19/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	20780	21818	20780	21818	0.00
19/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	20692	19802	20692	19802	0.00
19/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9557	10144	9557	10144	0.00
19/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	27053	26053	27053	26053	0.00
19/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7469	7945	7469	7945	0.00
19/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	33830	32738	33830	32738	0.00
19/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5874	6259	5874	6259	0.00
19/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	40915	39750	40915	39750	0.00
19/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4664	4976	4664	4976	0.00
19/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	48199	46976	48199	46976	0.00
19/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3728	3982	3728	3982	0.00
19/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	55626	54357	55626	54357	0.00
19/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3011	3218	3011	3218	0.00
19/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	63162	61857	63162	61857	0.00
19/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2476	2647	2476	2647	0.00
19/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	70742	69408	70742	69408	0.00
19/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2058	2201	2058	2201	0.00
19/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3424	3068	3424	3068	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	18861	20046	18861	20046	0.00
19/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	18407	17416	18407	17416	0.00
19/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	6258	6808	6258	6808	0.00
19/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	25444	24305	25444	24305	0.00
19/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4278	4680	4278	4680	0.00
19/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	33038	31788	33038	31788	0.00
19/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2942	3233	2942	3233	0.00
19/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1300	1130	1300	1130	0.00
19/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	26113	27483	26113	27483	0.00
19/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	57400	55970	57400	55970	0.00
19/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1025	1137	1025	1137	0.00
19/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	65704	64245	65704	64245	0.00
19/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	738	820	738	820	0.00
19/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	74015	72535	74015	72535	0.00
19/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	540	601	540	601	0.00
19/04/2006	R157 On 01-February-07			Bond Future	7.4100	7.4670	143.5848	143.1414	0.00
19/04/2006	R157 On 04-May-06			Bond Future	7.3900	7.4380	142.7488	142.3213	109.00
19/04/2006	R157 On 03-August-06			Bond Future	7.3900	7.4450	145.2997	144.8576	4.00
19/04/2006	R157 On 02-November-06			Bond Future	7.4000	7.4520	141.0864	140.6471	0.00
19/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	32408	30080	32408	30080	0.00
19/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	25416	27521	25416	27521	0.00
19/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	11616	8809	11616	8809	50.00
19/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	2165	3634	2165	3634	0.00
19/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	21003	18554	21003	18554	0.00
19/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	12099	14070	12099	14070	0.00
19/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	26568	24205	26568	24205	0.00
19/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	18357	20386	18357	20386	0.00
19/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	39780	36856	39780	36856	0.00
19/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	11907	13376	11907	13376	158.00
19/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	1492	906	1492	906	0.00
19/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	13065	16755	13065	16755	0.00
19/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	10217	8672	10217	8672	0.00
19/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	21849	24725	21849	24725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	15743	14025	15743	14025	0.00
19/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	27575	30250	27575	30250	0.00
19/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	21622	19787	21622	19787	0.00
19/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	34170	36768	34170	36768	0.00
19/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	35194	31979	35194	31979	0.00
19/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	6153	7359	6153	7359	100.00
19/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	87686	83763	87686	83763	0.00
19/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3035	3505	3035	3505	117.00
19/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	30179	26081	30179	26081	0.00
19/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	123	301	123	301	0.00
19/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	50256	45988	50256	45988	0.00
19/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	3	10	3	10	0.00
19/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	51727	47978	51727	47978	0.00
19/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	2941	3612	2941	3612	0.00
19/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	70052	65776	70052	65776	0.00
19/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	69508	65438	69508	65438	0.00
19/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1358	1709	1358	1709	0.00
19/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	108488	104212	108488	104212	0.00
19/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
19/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	21	10	21	10	0.00
19/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	33044	37309	33044	37309	0.00
19/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	89460	85185	89460	85185	0.00
19/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	127142	122867	127142	122867	0.00
19/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	145433	141157	145433	141157	0.00
19/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3737	3010	3737	3010	0.00
19/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	36313	40006	36313	40006	0.00
19/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	87753	83507	87753	83507	0.00
19/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	612	787	612	787	0.00
19/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	106040	101704	106040	101704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	274	359	274	359	0.00
19/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	124156	119776	124156	119776	0.00
19/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	123	164	123	164	0.00
19/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	142007	137606	142007	137606	0.00
19/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	56	76	56	76	0.00
19/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3331	2785	3331	2785	0.00
19/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	56427	60274	56427	60274	0.00
19/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	8000	6927	8000	6927	0.00
19/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	40265	43585	40265	43585	0.00
19/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	54769	51403	54769	51403	0.00
19/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7607	8634	7607	8634	0.00
19/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	70896	67203	70896	67203	0.00
19/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4811	5511	4811	5511	0.00
19/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	104794	100714	104794	100714	0.00
19/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1926	2239	1926	2239	0.00
19/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	121973	117789	121973	117789	0.00
19/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1231	1439	1231	1439	0.00
19/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	139051	134794	139051	134794	0.00
19/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	769	905	769	905	0.00
19/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	155978	151674	155978	151674	0.00
19/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	483	572	483	572	0.00
19/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	172625	168281	172625	168281	0.00
19/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	239	287	239	287	0.00
19/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	13143	11821	13143	11821	0.00
19/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	45601	48713	45601	48713	0.00
19/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	44854	42088	44854	42088	0.00
19/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	18686	20353	18686	20353	0.00
19/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	58673	55539	58673	55539	0.00
19/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13685	14984	13685	14984	0.00
19/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	73516	70084	73516	70084	0.00
19/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10056	11058	10056	11058	0.00
19/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	89006	85342	89006	85342	0.00
19/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7415	8185	7415	8185	0.00

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19/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	104887	101043	104887	101043	0.00
19/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5499	6089	5499	6089	0.00
19/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	120966	116984	120966	116984	0.00
19/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4108	4560	4108	4560	0.00
19/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	137103	133017	137103	133017	0.00
19/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3095	3443	3095	3443	0.00
19/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	153198	149033	153198	149033	0.00
19/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2353	2622	2353	2622	0.00
19/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	168875	164626	168875	164626	0.00
19/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1501	1685	1501	1685	0.00
19/04/2006	R186 On 01-February-07			Bond Future	7.1300	7.1880	136.8690	136.0893	0.00
19/04/2006	R186 On 04-May-06			Bond Future	7.1400	7.1910	140.0283	139.2859	34.00
19/04/2006	R186 On 03-August-06			Bond Future	7.1300	7.1900	137.2392	136.4751	0.00
19/04/2006	R186 On 02-November-06			Bond Future	7.1300	7.1880	139.7051	138.9197	0.00
19/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	51189	46895	51189	46895	0.00
19/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	35272	38774	35272	38774	0.00
19/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	18542	13605	18542	13605	0.00
19/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	3222	5709	3222	5709	0.00
19/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	33089	28733	33089	28733	0.00
19/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	17475	20760	17475	20760	0.00
19/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	42686	38306	42686	38306	0.00
19/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	26650	30125	26650	30125	0.00
19/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	32157	28864	32157	28864	0.00
19/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	49440	53943	49440	53943	0.00
19/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	24253	21136	24253	21136	0.00
19/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	41668	46405	41668	46405	0.00
19/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	2177	1215	2177	1215	0.00
19/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	20799	27261	20799	27261	0.00
19/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	15180	12525	15180	12525	0.00
19/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	33263	38248	33263	38248	0.00
19/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	18027	15792	18027	15792	0.00
19/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	69749	75310	69749	75310	0.00
19/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	22	9	22	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	53886	61297	53886	61297	0.00
19/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	4980	3841	4980	3841	0.00
19/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	58041	64543	58041	64543	0.00
19/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	11416	9578	11416	9578	0.00
19/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	63541	69557	63541	69557	0.00
19/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	48187	41048	48187	41048	0.00
19/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	172	456	172	456	0.00
19/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	56681	50968	56681	50968	0.00
19/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	8595	10524	8595	10524	0.00
19/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	79523	72112	79523	72112	0.00
19/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	4	16	4	16	0.00
19/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	83456	76863	83456	76863	0.00
19/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	4074	5122	4074	5122	0.00
19/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	109883	102459	109883	102459	0.00
19/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	111460	104363	111460	104363	0.00
19/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1906	2450	1906	2450	0.00
19/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	90468	97891	90468	97891	0.00
19/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	139154	131730	139154	131730	0.00
19/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	167379	159955	167379	159955	0.00
19/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	194603	187179	194603	187179	0.00
19/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	220866	213443	220866	213443	0.00
19/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	139295	131876	139295	131876	0.00
19/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	646	867	646	867	0.00
19/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	166904	159341	166904	159341	0.00
19/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	191	269	191	269	0.00
19/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	193838	186220	193838	186220	0.00
19/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	49	73	49	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	219928	212293	219928	212293	0.00
19/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	11	17	11	17	0.00
19/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	245139	237500	245139	237500	0.00
19/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	2	4	2	4	0.00
19/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	65105	59685	65105	59685	0.00
19/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	16827	19261	16827	19261	0.00
19/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	89945	83749	89945	83749	0.00
19/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	10580	12240	10580	12240	0.00
19/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	116062	109326	116062	109326	0.00
19/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6720	7838	6720	7838	0.00
19/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	141744	134551	141744	134551	0.00
19/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3485	4146	3485	4146	0.00
19/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	167856	160366	167856	160366	0.00
19/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1697	2062	1697	2062	0.00
19/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	193859	186192	193859	186192	0.00
19/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	776	964	776	964	0.00
19/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	219407	211642	219407	211642	0.00
19/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	334	424	334	424	0.00
19/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3935	3130	3935	3130	0.00
19/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	92087	99137	92087	99137	0.00
19/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	8488	7208	8488	7208	0.00
19/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	95945	102460	95945	102460	0.00
19/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	73197	68073	73197	68073	0.00
19/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	25269	27941	25269	27941	0.00
19/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	97053	91279	97053	91279	0.00
19/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	18253	20275	18253	20275	0.00
19/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	121885	115616	121885	115616	0.00
19/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	13303	14831	13303	14831	0.00
19/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	145622	138886	145622	138886	0.00
19/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8306	9366	8306	9366	0.00
19/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	170049	162959	170049	162959	0.00
19/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5000	5706	5000	5706	0.00
19/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	194722	187377	194722	187377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2903	3353	2903	3353	0.00
19/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	219293	211773	219293	211773	0.00
19/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1625	1901	1625	1901	0.00
19/04/2006	R194 On 01-February-07			Bond Future	6.9800	7.0210	107.4201	107.3779	0.00
19/04/2006	R194 On 04-May-06			Bond Future	7.0800	7.1070	106.7595	106.7146	101.00
19/04/2006	R194 On 03-August-06			Bond Future	7.0400	7.0760	108.6679	108.6199	0.00
19/04/2006	R194 On 02-November-06			Bond Future	7.0000	7.0410	105.5529	105.5060	0.00
19/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	4024	3819	4024	3819	0.00
19/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	3818	4036	3818	4036	0.00
19/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	476	383	476	383	0.00
19/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	1877	2233	1877	2233	0.00
19/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2440	2237	2440	2237	0.00
19/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3100	3377	3100	3377	0.00
19/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3378	3157	3378	3157	0.00
19/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3429	3677	3429	3677	0.00
19/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	3142	2797	3142	2797	0.00
19/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	228	332	228	332	0.00
19/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4841	4545	4841	4545	0.00
19/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1759	1943	1759	1943	0.00
19/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5498	5216	5498	5216	0.00
19/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2386	2572	2386	2572	0.00
19/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2484	2326	2484	2326	0.00
19/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	4856	5120	4856	5120	0.00
19/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1777	1629	1777	1629	0.00
19/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5005	5326	5005	5326	0.00
19/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	855	755	855	755	0.00
19/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5275	5655	5275	5655	0.00
19/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5788	5544	5788	5544	0.00
19/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3014	3191	3014	3191	0.00
19/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	7216	6776	7216	6776	0.00
19/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	11	20	11	20	0.00
19/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7766	7400	7766	7400	0.00
19/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	960	1074	960	1074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	11473	11025	11473	11025	0.00
19/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	1	0	1	0.00
19/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	11034	10622	11034	10622	0.00
19/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	522	591	522	591	0.00
19/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15718	15269	15718	15269	0.00
19/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	14494	14055	14494	14055	0.00
19/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	295	336	295	336	0.00
19/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	14486	14935	14486	14935	0.00
19/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10101	10550	10101	10550	0.00
19/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	4	3	4	3	0.00
19/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	5743	6191	5743	6191	0.00
19/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19939	19490	19939	19490	0.00
19/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	24138	23689	24138	23689	0.00
19/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	28314	27865	28314	27865	0.00
19/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	32468	32019	32468	32019	0.00
19/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17984	17524	17984	17524	0.00
19/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	116	135	116	135	0.00
19/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	21561	21089	21561	21089	0.00
19/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	41	48	41	48	0.00
19/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	25167	24690	25167	24690	0.00
19/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	13	15	13	15	0.00
19/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28774	28295	28774	28295	0.00
19/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	3	4	3	4	0.00
19/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	9	7	9	7	0.00
19/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	12851	13318	12851	13318	0.00
19/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	114	94	114	94	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	9737	10187	9737	10187	0.00
19/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	641	567	641	567	0.00
19/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7060	7455	7060	7455	0.00
19/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7946	7615	7946	7615	0.00
19/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1684	1822	1684	1822	0.00
19/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10610	10244	10610	10244	0.00
19/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1211	1314	1211	1314	0.00
19/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	13394	13001	13394	13001	0.00
19/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	872	949	872	949	0.00
19/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	16137	15718	16137	15718	0.00
19/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	506	555	506	555	0.00
19/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	19006	18567	19006	18567	0.00
19/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	278	308	278	308	0.00
19/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	167	144	167	144	0.00
19/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10332	10732	10332	10732	0.00
19/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	586	526	586	526	0.00
19/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8144	8506	8144	8506	0.00
19/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1349	1242	1349	1242	0.00
19/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6309	6624	6309	6624	0.00
19/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7780	7503	7780	7503	0.00
19/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2446	2592	2446	2592	0.00
19/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9905	9603	9905	9603	0.00
19/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2021	2142	2021	2142	0.00
19/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	12123	11802	12123	11802	0.00
19/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1699	1800	1699	1800	0.00
19/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	14160	13816	14160	13816	0.00
19/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1206	1284	1206	1284	0.00
19/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	16310	15947	16310	15947	0.00
19/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	835	893	835	893	0.00
19/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18551	18171	18551	18171	0.00
19/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	563	606	563	606	0.00
19/04/2006	R201 On 01-February-07			Bond Future	7.3900	7.4550	109.1102	108.7215	0.00
19/04/2006	R201 On 04-May-06			Bond Future	7.3700	7.4290	111.9964	111.6253	66.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R201 On 03-August-06			Bond Future	7.3800	7.4370	109.5805	109.2048	0.00
19/04/2006	R201 On 02-November-06			Bond Future	7.3800	7.4430	111.5536	111.1677	0.00
19/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	22819	20724	22819	20724	0.00
19/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	16167	17959	16167	17959	0.00
19/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	9695	7107	9695	7107	0.00
19/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	1302	2425	1302	2425	0.00
19/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	15900	13751	15900	13751	0.00
19/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	8081	9689	8081	9689	0.00
19/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19838	17708	19838	17708	0.00
19/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	12389	14118	12389	14118	0.00
19/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14018	12438	14018	12438	0.00
19/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	22845	25152	22845	25152	0.00
19/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10942	9448	10942	9448	0.00
19/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	19352	21717	19352	21717	0.00
19/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7532	6490	7532	6490	0.00
19/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	32122	34967	32122	34967	0.00
19/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4973	4115	4973	4115	0.00
19/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	29541	32542	29541	32542	0.00
19/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	27601	24768	27601	24768	0.00
19/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	3856	4779	3856	4779	0.00
19/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	24734	21135	24734	21135	0.00
19/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	60	172	60	172	0.00
19/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	40642	36935	40642	36935	0.00
19/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	1	5	1	5	0.00
19/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	41169	37903	41169	37903	0.00
19/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1798	2289	1798	2289	0.00
19/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	56300	52588	56300	52588	0.00
19/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	55537	52032	55537	52032	0.00
19/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	834	1085	834	1085	0.00
19/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	71657	67946	71657	67946	0.00
19/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	86720	83009	86720	83009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	101495	97784	101495	97784	0.00
19/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	115988	112276	115988	112276	0.00
19/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	70137	66507	70137	66507	0.00
19/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	390	516	390	516	0.00
19/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	84630	80919	84630	80919	0.00
19/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	120	166	120	166	0.00
19/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	99028	95286	99028	95286	0.00
19/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	32	46	32	46	0.00
19/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	113220	109467	113220	109467	0.00
19/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	7	11	7	11	0.00
19/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1670	1305	1670	1305	0.00
19/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	42702	46195	42702	46195	0.00
19/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	30777	28121	30777	28121	0.00
19/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	7762	8965	7762	8965	0.00
19/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	43218	40178	43218	40178	0.00
19/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4922	5740	4922	5740	0.00
19/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	56434	53125	56434	53125	0.00
19/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3138	3688	3138	3688	0.00
19/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	69988	66492	69988	66492	0.00
19/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	1967	2330	1967	2330	0.00
19/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	83455	79800	83455	79800	0.00
19/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	978	1182	978	1182	0.00
19/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	97123	93370	97123	93370	0.00
19/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	454	561	454	561	0.00
19/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	110799	106991	110799	106991	0.00
19/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	197	248	197	248	0.00
19/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	3274	2711	3274	2711	0.00
19/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	43916	47240	43916	47240	0.00
19/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	33406	30880	33406	30880	0.00
19/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	11553	12914	11553	12914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	45574	42732	45574	42732	0.00
19/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	8793	9837	8793	9837	0.00
19/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	57533	54418	57533	54418	0.00
19/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6092	6863	6092	6863	0.00
19/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	70384	67082	70384	67082	0.00
19/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4544	5129	4544	5129	0.00
19/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	82762	79270	82762	79270	0.00
19/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2779	3175	2779	3175	0.00
19/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	95506	91874	95506	91874	0.00
19/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1633	1888	1633	1888	0.00
19/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	108437	104708	108437	104708	0.00
19/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	920	1078	920	1078	0.00
19/04/2006	R203 On 01-February-07			Bond Future	7.4100	7.4710	109.3643	108.9054	0.00
19/04/2006	R203 On 04-May-06			Bond Future	7.3900	7.4480	107.7323	107.2900	0.00
19/04/2006	R203 On 03-August-06			Bond Future	7.4000	7.4530	109.6600	109.2090	0.00
19/04/2006	R203 On 02-November-06			Bond Future	7.4000	7.4590	107.4588	107.0073	0.00
19/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	30763	28339	30763	28339	0.00
19/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24002	26167	24002	26167	0.00
19/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	11447	8739	11447	8739	0.00
19/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	2939	4655	2939	4655	0.00
19/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	21157	18694	21157	18694	0.00
19/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	13010	15058	13010	15058	0.00
19/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	26431	24010	26431	24010	0.00
19/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	18792	20887	18792	20887	0.00
19/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	21832	19909	21832	19909	0.00
19/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	33993	36659	33993	36659	0.00
19/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	2237	1480	2237	1480	0.00
19/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	13561	17227	13561	17227	0.00
19/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	11832	10187	11832	10187	0.00
19/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	23219	26085	23219	26085	0.00
19/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	17280	15468	17280	15468	0.00
19/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	28875	31578	28875	31578	0.00
19/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	5772	4830	5772	4830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	37173	40742	37173	40742	0.00
19/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	10498	9248	10498	9248	0.00
19/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	41789	45054	41789	45054	0.00
19/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	28093	23961	28093	23961	0.00
19/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	235	526	235	526	0.00
19/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	33656	30422	33656	30422	0.00
19/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	6439	7716	6439	7716	0.00
19/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	46746	42337	46746	42337	0.00
19/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	6	20	6	20	0.00
19/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	48613	44786	48613	44786	0.00
19/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2781	3465	2781	3465	0.00
19/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	65167	60744	65167	60744	0.00
19/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	65044	60846	65044	60846	0.00
19/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1038	1350	1038	1350	0.00
19/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	149	87	149	87	0.00
19/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	31799	36160	31799	36160	0.00
19/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	117835	113413	117835	113413	0.00
19/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	83150	78728	83150	78728	0.00
19/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	100702	96280	100702	96280	0.00
19/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	82084	77693	82084	77693	0.00
19/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	332	453	332	453	0.00
19/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	99169	94697	99169	94697	0.00
19/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	116018	111518	116018	111518	0.00
19/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	21	32	21	32	0.00
19/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	3017	2566	3017	2566	0.00
19/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	75137	79201	75137	79201	0.00
19/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5882	5093	5882	5093	0.00
19/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	57343	61070	57343	61070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	37873	34866	37873	34866	0.00
19/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	11452	12961	11452	12961	0.00
19/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	51267	47755	51267	47755	0.00
19/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6502	7505	6502	7505	0.00
19/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	66107	62205	66107	62205	0.00
19/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3425	4039	3425	4039	0.00
19/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	81851	77680	81851	77680	0.00
19/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1669	2013	1669	2013	0.00
19/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	98028	93689	98028	93689	0.00
19/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	750	926	750	926	0.00
19/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5749	5065	5749	5065	0.00
19/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	77402	81307	77402	81307	0.00
19/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9478	8452	9478	8452	0.00
19/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	60834	64396	60834	64396	0.00
19/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	14767	13320	14767	13320	0.00
19/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	46296	49438	46296	49438	0.00
19/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	41497	38584	41497	38584	0.00
19/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16249	17925	16249	17925	0.00
19/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	53831	50476	53831	50476	0.00
19/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10520	11754	10520	11754	0.00
19/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	67461	63733	67461	63733	0.00
19/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6500	7361	6500	7361	0.00
19/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	82034	78014	82034	78014	0.00
19/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3825	4394	3825	4394	0.00
19/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	97206	92973	97206	92973	0.00
19/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2142	2497	2142	2497	0.00
19/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	112677	108298	112677	108298	0.00
19/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1140	1349	1140	1349	0.00
19/04/2006	R204 On 01-February-07			Bond Future	7.4100	7.4640	105.6406	105.1913	0.00
19/04/2006	R204 On 04-May-06			Bond Future	7.3900	7.4430	107.9756	107.5492	80.00
19/04/2006	R204 On 03-August-06			Bond Future	7.4000	7.4500	105.8675	105.4303	0.00
19/04/2006	R204 On 02-November-06			Bond Future	7.4000	7.4550	107.7641	107.3246	0.00
19/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	33159	30776	33159	30776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	25790	27901	25790	27901	0.00
19/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	49356	45107	49356	45107	0.00
19/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	7	22	7	22	0.00
19/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	51424	47731	51424	47731	0.00
19/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	3090	3768	3090	3768	0.00
19/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	29221	26873	29221	26873	0.00
19/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	21182	23229	21182	23229	0.00
19/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	19509	17725	19509	17725	0.00
19/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	31930	34542	31930	34542	0.00
19/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	23640	21743	23640	21743	0.00
19/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	36457	39054	36457	39054	0.00
19/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	12178	10920	12178	10920	0.00
19/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	45600	48738	45600	48738	0.00
19/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	16075	14642	16075	14642	0.00
19/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	49600	52661	49600	52661	0.00
19/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3773	3289	3773	3289	0.00
19/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	80881	84791	80881	84791	0.00
19/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	7058	6242	7058	6242	0.00
19/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	62037	65615	62037	65615	0.00
19/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	41224	38330	41224	38330	0.00
19/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	13249	14750	13249	14750	0.00
19/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55183	51813	55183	51813	0.00
19/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7781	8806	7781	8806	0.00
19/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	70612	66866	70612	66866	0.00
19/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4276	4926	4276	4926	0.00
19/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	86981	82968	86981	82968	0.00
19/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2194	2575	2194	2575	0.00
19/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	103821	99633	103821	99633	0.00
19/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1049	1256	1049	1256	0.00
19/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	120771	116480	120771	116480	0.00
19/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	467	570	467	570	0.00
19/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	6341	5655	6341	5655	0.00
19/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	82916	86724	82916	86724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	10381	9359	10381	9359	0.00
19/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	65154	68625	65154	68625	0.00
19/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	44555	41698	44555	41698	0.00
19/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17510	19147	17510	19147	0.00
19/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	57609	54323	57609	54323	0.00
19/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11382	12590	11382	12590	0.00
19/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	71997	68350	71997	68350	0.00
19/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7070	7916	7070	7916	0.00
19/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	87350	83420	87350	83420	0.00
19/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4189	4752	4189	4752	0.00
19/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	103306	99167	103306	99167	0.00
19/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2365	2719	2365	2719	0.00
19/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	119551	115269	119551	115269	0.00
19/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1271	1482	1271	1482	0.00
19/04/2006	R207 On 01-February-07			Bond Future	7.3900	7.4400	99.2881	98.8722	0.00
19/04/2006	R207 On 04-May-06			Bond Future	7.3800	7.4240	101.1935	100.7883	0.00
19/04/2006	R207 On 03-August-06			Bond Future	7.3800	7.4310	99.3609	98.9436	0.00
19/04/2006	R207 On 02-November-06			Bond Future	7.3800	7.4340	101.1412	100.7202	0.00
19/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	34673	32430	34673	32430	0.00
19/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25651	27566	25651	27566	0.00
19/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	50980	46940	50980	46940	0.00
19/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	6	18	6	18	0.00
19/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	53028	49479	53028	49479	0.00
19/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	2998	3622	2998	3622	0.00
19/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	20058	17620	20058	17620	0.00
19/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	10436	12208	10436	12208	0.00
19/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	24873	23077	24873	23077	0.00
19/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	36329	38692	36329	38692	0.00
19/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	10008	8490	10008	8490	0.00
19/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	21100	23792	21100	23792	0.00
19/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	17028	15663	17028	15663	0.00
19/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	49538	52333	49538	52333	0.00
19/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	4088	3333	4088	3333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	36486	39940	36486	39940	0.00
19/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1326	1035	1326	1035	0.00
19/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	55638	59557	55638	59557	0.00
19/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	50796	46994	50796	46994	0.00
19/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1444	1852	1444	1852	0.00
19/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	34063	30805	34063	30805	0.00
19/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	4298	5250	4298	5250	0.00
19/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	68792	64720	68792	64720	0.00
19/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	390	528	390	528	0.00
19/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	87015	82841	87015	82841	0.00
19/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	84	120	84	120	0.00
19/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	104969	100767	104969	100767	0.00
19/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	14	22	14	22	0.00
19/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	122492	118283	122492	118283	0.00
19/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2	3	2	3	0.00
19/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	11078	10097	11078	10097	0.00
19/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	65236	68414	65236	68414	0.00
19/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	46335	43658	46335	43658	0.00
19/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	17391	18873	17391	18873	0.00
19/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	59622	56554	59622	56554	0.00
19/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	11297	12389	11297	12389	0.00
19/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	74198	70804	74198	70804	0.00
19/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7017	7782	7017	7782	0.00
19/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	89691	86040	89691	86040	0.00
19/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	4162	4670	4162	4670	0.00
19/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	105739	101900	105739	101900	0.00
19/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2355	2675	2355	2675	0.00
19/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	122030	118062	122030	118062	0.00
19/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1270	1461	1270	1461	0.00
19/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6821	6158	6821	6158	0.00
19/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	83238	86734	83238	86734	0.00
20/04/2006	GOVI On 01-February-07			jGovi	255.0200	255.2630	255.0180	255.2630	0.00
20/04/2006	GOVI On 04-May-06			jGovi	241.8000	242.0770	241.7970	242.0770	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	GOVI On 03-August-06			jGovi	246.1100	246.3950	246.1100	246.3950	0.00
20/04/2006	GOVI On 02-November-06			jGovi	250.5600	250.8250	250.5560	250.8250	3.00
20/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	250213	252660	250213	252660	0.00
20/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	33	30	33	30	0.00
20/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	117970	120770	117970	120770	0.00
20/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
20/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	161127	163974	161127	163974	0.00
20/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	27	24	27	24	0.00
20/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	205607	208293	205607	208293	0.00
20/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	47	43	47	43	0.00
20/04/2006	J153 On 31-August-10			jSwap	7.2000	7.1810	0.0115	0.0122	0.00
20/04/2006	J157 On 15-September-15			jSwap	7.4200	7.4020	0.0055	0.0067	0.00
20/04/2006	J186 On 21-December-26			jSwap	7.1300	7.1010	0.0410	0.0437	0.00
20/04/2006	J194 On 28-February-08			jSwap	7.1300	7.1020	0.0068	0.0074	0.00
20/04/2006	J201 On 22-December-14			jSwap	7.3900	7.3640	0.0077	0.0092	0.00
20/04/2006	J203 On 15-September-17			jSwap	7.4100	7.3860	0.0070	0.0088	0.00
20/04/2006	J204 On 21-December-18			jSwap	7.4000	7.3800	0.0081	0.0102	0.00
20/04/2006	J207 On 15-January-20			jSwap	7.3900	7.3630	0.0539	0.0562	0.00
20/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
20/04/2006	JFRA On 01-February-07			jFra	7.2600	7.2510	0.0178	0.0178	500.00
20/04/2006	JFRA On 07-February-08			jFra	7.4900	7.4720	0.0183	0.0183	0.00
20/04/2006	JFRA On 04-May-06			jFra	7.1500	7.1140	0.0175	0.0174	0.00
20/04/2006	JFRA On 03-May-07			jFra	7.3200	7.3140	0.0179	0.0179	0.00
20/04/2006	JFRA On 03-August-06			jFra	7.1500	7.1490	0.0175	0.0175	0.00
20/04/2006	JFRA On 02-August-07			jFra	7.3700	7.3640	0.0180	0.0180	0.00
20/04/2006	JFRA On 02-November-06			jFra	7.1900	7.1840	0.0176	0.0176	0.00
20/04/2006	JFRA On 01-November-07			jFra	7.4400	7.4350	0.0196	0.0196	0.00
20/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1011	1008	1011	1008	0.00
20/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1609	1618	1609	1618	0.00
20/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26779	26772	26779	26772	0.00
20/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26775	26825	26775	26825	0.00
20/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	464	417	464	417	0.00
20/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	106	138	106	138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1292	1288	1292	1288	0.00
20/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1733	1743	1733	1743	0.00
20/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	935	938	935	938	0.00
20/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	570	573	570	573	0.00
20/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1516	1514	1516	1514	0.00
20/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1841	1847	1841	1847	0.00
20/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1311	1304	1311	1304	0.00
20/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	843	853	843	853	0.00
20/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1845	1835	1845	1835	0.00
20/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1992	2006	1992	2006	0.00
20/04/2006	JN02 On 04-May-06			jNote	7.2900	7.2800	0.1355	0.1353	0.00
20/04/2006	JN02 On 03-August-06			jNote	7.3500	7.3300	0.1364	0.1362	0.00
20/04/2006	JN02 On 02-November-06			jNote	7.4000	7.3780	0.1374	0.1370	0.00
20/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	4318	4350	4318	4350	0.00
20/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	3518	3749	3518	3749	0.00
20/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	11603	11500	11603	11500	0.00
20/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9822	10015	9822	10015	0.00
20/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	16068	15854	16068	15854	0.00
20/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13211	13479	13211	13479	0.00
20/04/2006	JN05 On 04-May-06			jNote	7.5100	7.4770	0.3117	0.3105	0.00
20/04/2006	JN05 On 03-August-06			jNote	7.5400	7.5070	0.3127	0.3114	0.00
20/04/2006	JN05 On 02-November-06			jNote	7.5700	7.5350	0.3136	0.3123	0.00
20/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	11447	10376	11447	10376	0.00
20/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	658	951	658	951	0.00
20/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	17736	16857	17736	16857	0.00
20/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5673	6196	5673	6196	0.00
20/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	22124	21228	22124	21228	0.00
20/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8830	9417	8830	9417	0.00
20/04/2006	JN10 On 04-May-06			jNote	7.5600	7.5440	0.5286	0.5279	0.00
20/04/2006	JN10 On 03-August-06			jNote	7.5800	7.5600	0.5291	0.5284	0.00
20/04/2006	JN10 On 02-November-06			jNote	7.5900	7.5740	0.5294	0.5288	0.00
20/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	21914	20645	21914	20645	0.00
20/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	40	74	40	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	25742	24798	25742	24798	0.00
20/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2844	3131	2844	3131	0.00
20/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	29340	28521	29340	28521	0.00
20/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	5560	5900	5560	5900	0.00
20/04/2006	JROD On 28-April-06			jRod	6.7100	6.7090	0.0029	0.0029	0.00
20/04/2006	JROD On 31-May-06			jRod	6.7900	6.7930	0.0029	0.0028	0.00
20/04/2006	JROD On 30-June-06			jRod	6.9200	6.9240	0.0025	0.0025	0.00
20/04/2006	JROD On 31-July-06			jRod	6.9300	6.9290	0.0051	0.0051	0.00
20/04/2006	JROD On 31-August-06			jRod	7.0000	6.9960	0.0048	0.0048	0.00
20/04/2006	R153 On 01-February-07			Bond Future	7.1900	7.1740	123.6610	123.7229	0.00
20/04/2006	R153 On 04-May-06			Bond Future	7.2000	7.1820	123.6048	123.6872	228.00
20/04/2006	R153 On 03-August-06			Bond Future	7.2000	7.1730	125.8137	125.8994	24.00
20/04/2006	R153 On 02-November-06			Bond Future	7.1900	7.1670	121.4987	121.5757	0.00
20/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	14568	14921	14568	14921	0.00
20/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	12578	12313	12578	12313	0.00
20/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	3768	4382	3768	4382	0.00
20/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	1791	1580	1791	1580	10.00
20/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	8864	9376	8864	9376	0.00
20/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	6723	6379	6723	6379	0.00
20/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11749	12196	11749	12196	0.00
20/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9477	9153	9477	9153	0.00
20/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	9727	10013	9727	10013	0.00
20/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	16344	16011	16344	16011	0.00
20/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	242	363	242	363	0.00
20/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	8605	7902	8605	7902	0.00
20/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	4029	4359	4029	4359	0.00
20/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	11656	11129	11656	11129	0.00
20/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	6687	7018	6687	7018	0.00
20/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	13609	13170	13609	13170	0.00
20/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	15454	16109	15454	16109	0.00
20/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3646	3444	3646	3444	100.00
20/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	40289	40983	40289	40983	0.00
20/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2120	2043	2120	2043	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	48419	49137	48419	49137	0.00
20/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1490	1437	1490	1437	0.00
20/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	12326	13139	12326	13139	0.00
20/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	120	109	120	109	0.00
20/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22328	23153	22328	23153	0.00
20/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3	3	3	3	0.00
20/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	23281	24028	23281	24028	0.00
20/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1903	1793	1903	1793	0.00
20/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	31840	32640	31840	32640	0.00
20/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	990	933	990	933	0.00
20/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	32337	33162	32337	33162	0.00
20/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42242	43067	42242	43067	0.00
20/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
20/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
20/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	18816	17992	18816	17992	0.00
20/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	52042	52867	52042	52867	0.00
20/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	61738	62562	61738	62562	0.00
20/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	71330	72155	71330	72155	0.00
20/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	80822	81646	80822	81646	0.00
20/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	40741	41569	40741	41569	0.00
20/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	516	486	516	486	0.00
20/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	49763	50606	49763	50606	0.00
20/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	257	243	257	243	0.00
20/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	58821	59672	58821	59672	0.00
20/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	128	122	128	122	0.00
20/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	67855	68709	67855	68709	0.00
20/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	69	65	69	65	0.00
20/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3091	3230	3091	3230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	27160	26681	27160	26681	0.00
20/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5883	6096	5883	6096	0.00
20/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	21186	20780	21186	20780	0.00
20/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	20282	20692	20282	20692	0.00
20/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9766	9557	9766	9557	0.00
20/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	26599	27053	26599	27053	0.00
20/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7633	7469	7633	7469	0.00
20/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	33339	33830	33339	33830	0.00
20/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	6001	5874	6001	5874	0.00
20/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	40396	40915	40396	40915	0.00
20/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4763	4664	4763	4664	0.00
20/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	47658	48199	47658	48199	0.00
20/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3806	3728	3806	3728	0.00
20/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	55069	55626	55069	55626	0.00
20/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3072	3011	3072	3011	0.00
20/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	62592	63162	62592	63162	0.00
20/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2524	2476	2524	2476	0.00
20/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	70162	70742	70162	70742	0.00
20/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2097	2058	2097	2058	0.00
20/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3215	3424	3215	3424	0.00
20/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	19423	18861	19423	18861	0.00
20/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	17867	18407	17867	18407	0.00
20/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	6490	6258	6490	6258	0.00
20/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	24835	25444	24835	25444	0.00
20/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4440	4278	4440	4278	0.00
20/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	32379	33038	32379	33038	0.00
20/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3053	2942	3053	2942	0.00
20/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1197	1300	1197	1300	0.00
20/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	26780	26113	26780	26113	0.00
20/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	56665	57400	56665	57400	0.00
20/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1062	1025	1062	1025	0.00
20/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	64959	65704	64959	65704	0.00
20/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	764	738	764	738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	73262	74015	73262	74015	0.00
20/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	558	540	558	540	0.00
20/04/2006	R157 On 01-February-07			Bond Future	7.4300	7.4100	143.4368	143.5848	0.00
20/04/2006	R157 On 04-May-06			Bond Future	7.4100	7.3870	142.5809	142.7488	109.00
20/04/2006	R157 On 03-August-06			Bond Future	7.4100	7.3910	145.1275	145.2997	4.00
20/04/2006	R157 On 02-November-06			Bond Future	7.4200	7.3970	140.9265	141.0864	0.00
20/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	31552	32408	31552	32408	0.00
20/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	26040	25416	26040	25416	0.00
20/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	10227	11616	10227	11616	50.00
20/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	2456	2165	2456	2165	0.00
20/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	19922	21003	19922	21003	0.00
20/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	12740	12099	12740	12099	0.00
20/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	25615	26568	25615	26568	0.00
20/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	19004	18357	19004	18357	0.00
20/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	38629	39780	38629	39780	0.00
20/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	12355	11907	12355	11907	158.00
20/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	1075	1492	1075	1492	0.00
20/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	14326	13065	14326	13065	0.00
20/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	9499	10217	9499	10217	0.00
20/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	22852	21849	22852	21849	0.00
20/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	15031	15743	15031	15743	0.00
20/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	28462	27575	28462	27575	0.00
20/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	20935	21622	20935	21622	0.00
20/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	34962	34170	34962	34170	0.00
20/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	33834	35194	33834	35194	0.00
20/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	6515	6153	6515	6153	100.00
20/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	86211	87686	86211	87686	0.00
20/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3159	3035	3159	3035	117.00
20/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	28511	30179	28511	30179	0.00
20/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	134	123	134	123	0.00
20/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	48577	50256	48577	50256	0.00
20/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	3	3	3	3	0.00
20/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	50190	51727	50190	51727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	3125	2941	3125	2941	0.00
20/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	68373	70052	68373	70052	0.00
20/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	67874	69508	67874	69508	0.00
20/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1446	1358	1446	1358	0.00
20/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	106809	108488	106809	108488	0.00
20/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
20/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	10	21	10	21	0.00
20/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	34712	33044	34712	33044	0.00
20/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	87781	89460	87781	89460	0.00
20/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	125464	127142	125464	127142	0.00
20/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	143754	145433	143754	145433	0.00
20/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3377	3737	3377	3737	0.00
20/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	37674	36313	37674	36313	0.00
20/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	86071	87753	86071	87753	0.00
20/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	652	612	652	612	0.00
20/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	104336	106040	104336	106040	0.00
20/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	292	274	292	274	0.00
20/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	122442	124156	122442	124156	0.00
20/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	130	123	130	123	0.00
20/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	140289	142007	140289	142007	0.00
20/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	59	56	59	56	0.00
20/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3088	3331	3088	3331	0.00
20/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	57783	56427	57783	56427	0.00
20/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	7540	8000	7540	8000	0.00
20/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	41404	40265	41404	40265	0.00
20/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	53468	54769	53468	54769	0.00
20/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7906	7607	7906	7607	0.00
20/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	69491	70896	69491	70896	0.00
20/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	5005	4811	5005	4811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	103273	104794	103273	104794	0.00
20/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2005	1926	2005	1926	0.00
20/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	120424	121973	120424	121973	0.00
20/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1280	1231	1280	1231	0.00
20/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	137482	139051	137482	139051	0.00
20/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	800	769	800	769	0.00
20/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	154397	155978	154397	155978	0.00
20/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	502	483	502	483	0.00
20/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	171036	172625	171036	172625	0.00
20/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	249	239	249	239	0.00
20/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	12637	13143	12637	13143	0.00
20/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	46575	45601	46575	45601	0.00
20/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	43854	44854	43854	44854	0.00
20/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	19166	18686	19166	18686	0.00
20/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	57555	58673	57555	58673	0.00
20/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14047	13685	14047	13685	0.00
20/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	72306	73516	72306	73516	0.00
20/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10326	10056	10326	10056	0.00
20/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	87727	89006	87727	89006	0.00
20/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7616	7415	7616	7415	0.00
20/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	103556	104887	103556	104887	0.00
20/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5648	5499	5648	5499	0.00
20/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	119596	120966	119596	120966	0.00
20/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4218	4108	4218	4108	0.00
20/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	135705	137103	135705	137103	0.00
20/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3177	3095	3177	3095	0.00
20/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	151779	153198	151779	153198	0.00
20/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2414	2353	2414	2353	0.00
20/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	167436	168875	167436	168875	0.00
20/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1541	1501	1541	1501	0.00
20/04/2006	R186 On 01-February-07			Bond Future	7.1500	7.1290	136.5378	136.8690	0.00
20/04/2006	R186 On 04-May-06			Bond Future	7.1600	7.1360	139.6901	140.0283	34.00
20/04/2006	R186 On 03-August-06			Bond Future	7.1600	7.1330	136.8898	137.2392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R186 On 02-November-06			Bond Future	7.1600	7.1290	139.3582	139.7051	0.00
20/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	49233	51189	49233	51189	0.00
20/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	36628	35272	36628	35272	0.00
20/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	15805	18542	15805	18542	0.00
20/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	3867	3222	3867	3222	0.00
20/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	30886	33089	30886	33089	0.00
20/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	18765	17475	18765	17475	0.00
20/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	40593	42686	40593	42686	0.00
20/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	28027	26650	28027	26650	0.00
20/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	30632	32157	30632	32157	0.00
20/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	51227	49440	51227	49440	0.00
20/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	22726	24253	22726	24253	0.00
20/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	43610	41668	43610	41668	0.00
20/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1442	2177	1442	2177	0.00
20/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	23446	20799	23446	20799	0.00
20/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	13772	15180	13772	15180	0.00
20/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	35348	33263	35348	33263	0.00
20/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	16971	18027	16971	18027	0.00
20/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	72004	69749	72004	69749	0.00
20/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	8	22	8	22	0.00
20/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	57255	53886	57255	53886	0.00
20/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	4339	4980	4339	4980	0.00
20/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	60894	58041	60894	58041	0.00
20/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	10487	11416	10487	11416	0.00
20/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	66082	63541	66082	63541	0.00
20/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	44836	48187	44836	48187	0.00
20/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	203	172	203	172	0.00
20/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	53893	56681	53893	56681	0.00
20/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	9301	8595	9301	8595	0.00
20/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	76142	79523	76142	79523	0.00
20/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	4	4	4	4	0.00
20/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	80318	83456	80318	83456	0.00
20/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	4430	4074	4430	4074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	106501	109883	106501	109883	0.00
20/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	108137	111460	108137	111460	0.00
20/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	2077	1906	2077	1906	0.00
20/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	93850	90468	93850	90468	0.00
20/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	135772	139154	135772	139154	0.00
20/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	163997	167379	163997	167379	0.00
20/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	191221	194603	191221	194603	0.00
20/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	217484	220866	217484	220866	0.00
20/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	135866	139295	135866	139295	0.00
20/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	710	646	710	646	0.00
20/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	163432	166904	163432	166904	0.00
20/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	212	191	212	191	0.00
20/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	190350	193838	190350	193838	0.00
20/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	55	49	55	49	0.00
20/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	216436	219928	216436	219928	0.00
20/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	13	11	13	11	0.00
20/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	241646	245139	241646	245139	0.00
20/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	3	2	3	2	0.00
20/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	62565	65105	62565	65105	0.00
20/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	17757	16827	17757	16827	0.00
20/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	87085	89945	87085	89945	0.00
20/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	11191	10580	11191	10580	0.00
20/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	112988	116062	112988	116062	0.00
20/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	7116	6720	7116	6720	0.00
20/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	138500	141744	138500	141744	0.00
20/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3710	3485	3710	3485	0.00
20/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	164505	167856	164505	167856	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1817	1697	1817	1697	0.00
20/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	190449	193859	190449	193859	0.00
20/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	835	776	835	776	0.00
20/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	215964	219407	215964	219407	0.00
20/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	361	334	361	334	0.00
20/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3513	3935	3513	3935	0.00
20/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	95135	92087	95135	92087	0.00
20/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	7868	8488	7868	8488	0.00
20/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	98636	95945	98636	95945	0.00
20/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	70893	73197	70893	73197	0.00
20/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	26277	25269	26277	25269	0.00
20/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	94484	97053	94484	97053	0.00
20/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	18996	18253	18996	18253	0.00
20/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	119120	121885	119120	121885	0.00
20/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	13850	13303	13850	13303	0.00
20/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	142681	145622	142681	145622	0.00
20/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8676	8306	8676	8306	0.00
20/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	166977	170049	166977	170049	0.00
20/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5240	5000	5240	5000	0.00
20/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	191560	194722	191560	194722	0.00
20/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3052	2903	3052	2903	0.00
20/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	216071	219293	216071	219293	0.00
20/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1714	1625	1714	1625	0.00
20/04/2006	R194 On 01-February-07			Bond Future	7.0200	6.9800	107.3758	107.4201	0.00
20/04/2006	R194 On 04-May-06			Bond Future	7.1200	7.0810	106.6973	106.7595	55.00
20/04/2006	R194 On 03-August-06			Bond Future	7.0900	7.0440	108.6050	108.6679	0.00
20/04/2006	R194 On 02-November-06			Bond Future	7.0500	7.0040	105.4984	105.5529	0.00
20/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3796	4024	3796	4024	0.00
20/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4032	3818	4032	3818	0.00
20/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	293	476	293	476	0.00
20/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	2315	1877	2315	1877	0.00
20/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2147	2440	2147	2440	0.00
20/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3436	3100	3436	3100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3104	3378	3104	3378	0.00
20/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3700	3429	3700	3429	0.00
20/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2605	3142	2605	3142	0.00
20/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	313	228	313	228	0.00
20/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4423	4841	4423	4841	0.00
20/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1971	1759	1971	1759	0.00
20/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5151	5498	5151	5498	0.00
20/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2583	2386	2583	2386	0.00
20/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2307	2484	2307	2484	0.00
20/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5122	4856	5122	4856	0.00
20/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1590	1777	1590	1777	0.00
20/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5363	5005	5363	5005	0.00
20/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	707	855	707	855	0.00
20/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5756	5275	5756	5275	0.00
20/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5517	5788	5517	5788	0.00
20/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3185	3014	3185	3014	0.00
20/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	6598	7216	6598	7216	0.00
20/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	15	11	15	11	0.00
20/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7260	7766	7260	7766	0.00
20/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1084	960	1084	960	0.00
20/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	10852	11473	10852	11473	0.00
20/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10474	11034	10474	11034	0.00
20/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	592	522	592	522	0.00
20/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15096	15718	15096	15718	0.00
20/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	13904	14494	13904	14494	0.00
20/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	335	295	335	295	0.00
20/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	15108	14486	15108	14486	0.00
20/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10722	10101	10722	10101	0.00
20/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	1	4	1	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	6362	5743	6362	5743	0.00
20/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19318	19939	19318	19939	0.00
20/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	23517	24138	23517	24138	0.00
20/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	27693	28314	27693	28314	0.00
20/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	31846	32468	31846	32468	0.00
20/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17372	17984	17372	17984	0.00
20/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	133	116	133	116	0.00
20/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	20938	21561	20938	21561	0.00
20/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	47	41	47	41	0.00
20/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	24540	25167	24540	25167	0.00
20/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	15	13	15	13	0.00
20/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28145	28774	28145	28774	0.00
20/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	4	3	4	3	0.00
20/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	6	9	6	9	0.00
20/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13394	12851	13394	12851	0.00
20/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	89	114	89	114	0.00
20/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10257	9737	10257	9737	0.00
20/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	547	641	547	641	0.00
20/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7511	7060	7511	7060	0.00
20/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7543	7946	7543	7946	0.00
20/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1826	1684	1826	1684	0.00
20/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10167	10610	10167	10610	0.00
20/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1313	1211	1313	1211	0.00
20/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	12923	13394	12923	13394	0.00
20/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	946	872	946	872	0.00
20/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15639	16137	15639	16137	0.00
20/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	552	506	552	506	0.00
20/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18488	19006	18488	19006	0.00
20/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	306	278	306	278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	141	167	141	167	0.00
20/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10749	10332	10749	10332	0.00
20/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	518	586	518	586	0.00
20/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8518	8144	8518	8144	0.00
20/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1228	1349	1228	1349	0.00
20/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6631	6309	6631	6309	0.00
20/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7475	7780	7475	7780	0.00
20/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2584	2446	2584	2446	0.00
20/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9574	9905	9574	9905	0.00
20/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2133	2021	2133	2021	0.00
20/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11772	12123	11772	12123	0.00
20/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1791	1699	1791	1699	0.00
20/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13787	14160	13787	14160	0.00
20/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1275	1206	1275	1206	0.00
20/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15919	16310	15919	16310	0.00
20/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	886	835	886	835	0.00
20/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18145	18551	18145	18551	0.00
20/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	600	563	600	563	0.00
20/04/2006	R201 On 01-February-07			Bond Future	7.4200	7.3920	108.9557	109.1102	0.00
20/04/2006	R201 On 04-May-06			Bond Future	7.4000	7.3730	111.8305	111.9964	66.00
20/04/2006	R201 On 03-August-06			Bond Future	7.4100	7.3790	109.4118	109.5805	0.00
20/04/2006	R201 On 02-November-06			Bond Future	7.4100	7.3820	111.3889	111.5536	0.00
20/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	21925	22819	21925	22819	0.00
20/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	16817	16167	16817	16167	0.00
20/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	8313	9695	8313	9695	0.00
20/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	1578	1302	1578	1302	0.00
20/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	14834	15900	14834	15900	0.00
20/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	8702	8081	8702	8081	0.00
20/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	18854	19838	18854	19838	0.00
20/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	13052	12389	13052	12389	0.00
20/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13332	14018	13332	14018	0.00
20/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23703	22845	23703	22845	0.00
20/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10234	10942	10234	10942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	20291	19352	20291	19352	0.00
20/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7070	7532	7070	7532	0.00
20/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	33204	32122	33204	32122	0.00
20/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4553	4973	4553	4973	0.00
20/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	30768	29541	30768	29541	0.00
20/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	26246	27601	26246	27601	0.00
20/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	4188	3856	4188	3856	0.00
20/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	23087	24734	23087	24734	0.00
20/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	71	60	71	60	0.00
20/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	38983	40642	38983	40642	0.00
20/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	1	1	1	1	0.00
20/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	39646	41169	39646	41169	0.00
20/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1961	1798	1961	1798	0.00
20/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	54641	56300	54641	56300	0.00
20/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	53928	55537	53928	55537	0.00
20/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	911	834	911	834	0.00
20/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	69998	71657	69998	71657	0.00
20/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	85061	86720	85061	86720	0.00
20/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	99836	101495	99836	101495	0.00
20/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	114329	115988	114329	115988	0.00
20/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	68487	70137	68487	70137	0.00
20/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	425	390	425	390	0.00
20/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	82955	84630	82955	84630	0.00
20/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	132	120	132	120	0.00
20/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	97345	99028	97345	99028	0.00
20/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	35	32	35	32	0.00
20/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	111534	113220	111534	113220	0.00
20/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1485	1670	1485	1670	0.00
20/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	44163	42702	44163	42702	0.00
20/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	29575	30777	29575	30777	0.00
20/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	8206	7762	8206	7762	0.00
20/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	41862	43218	41862	43218	0.00
20/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5213	4922	5213	4922	0.00
20/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	54975	56434	54975	56434	0.00
20/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3326	3138	3326	3138	0.00
20/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	68460	69988	68460	69988	0.00
20/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2087	1967	2087	1967	0.00
20/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	81872	83455	81872	83455	0.00
20/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1043	978	1043	978	0.00
20/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	95508	97123	95508	97123	0.00
20/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	486	454	486	454	0.00
20/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	109167	110799	109167	110799	0.00
20/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	212	197	212	197	0.00
20/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	3017	3274	3017	3274	0.00
20/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	45204	43916	45204	43916	0.00
20/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	32343	33406	32343	33406	0.00
20/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12035	11553	12035	11553	0.00
20/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	44389	45574	44389	45574	0.00
20/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9152	8793	9152	8793	0.00
20/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	56248	57533	56248	57533	0.00
20/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6350	6092	6350	6092	0.00
20/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	69031	70384	69031	70384	0.00
20/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4735	4544	4735	4544	0.00
20/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	81343	82762	81343	82762	0.00
20/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2905	2779	2905	2779	0.00
20/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	94040	95506	94040	95506	0.00
20/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1712	1633	1712	1633	0.00
20/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	106940	108437	106940	108437	0.00
20/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	968	920	968	920	0.00
20/04/2006	R203 On 01-February-07			Bond Future	7.4400	7.4100	109.1759	109.3643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R203 On 04-May-06			Bond Future	7.4200	7.3920	107.5345	107.7323	0.00
20/04/2006	R203 On 03-August-06			Bond Future	7.4200	7.3950	109.4575	109.6600	0.00
20/04/2006	R203 On 02-November-06			Bond Future	7.4300	7.4000	107.2672	107.4588	0.00
20/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	29687	30763	29687	30763	0.00
20/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24809	24002	24809	24002	0.00
20/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	9896	11447	9896	11447	0.00
20/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	3366	2939	3366	2939	0.00
20/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	19914	21157	19914	21157	0.00
20/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	13792	13010	13792	13010	0.00
20/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	25305	26431	25305	26431	0.00
20/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	19583	18792	19583	18792	0.00
20/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	20962	21832	20962	21832	0.00
20/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	35007	33993	35007	33993	0.00
20/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1648	2237	1648	2237	0.00
20/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	14949	13561	14949	13561	0.00
20/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	10961	11832	10961	11832	0.00
20/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	24374	23219	24374	23219	0.00
20/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	16415	17280	16415	17280	0.00
20/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	29926	28875	29926	28875	0.00
20/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	5246	5772	5246	5772	0.00
20/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	38673	37173	38673	37173	0.00
20/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	9883	10498	9883	10498	0.00
20/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	43090	41789	43090	41789	0.00
20/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	26148	28093	26148	28093	0.00
20/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	267	235	267	235	0.00
20/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	32089	33656	32089	33656	0.00
20/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	6897	6439	6897	6439	0.00
20/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	44768	46746	44768	46746	0.00
20/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	6	6	6	6	0.00
20/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	46816	48613	46816	48613	0.00
20/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3009	2781	3009	2781	0.00
20/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	63189	65167	63189	65167	0.00
20/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	63115	65044	63115	65044	0.00
20/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1134	1038	1134	1038	0.00
20/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	84	149	84	149	0.00
20/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	33711	31799	33711	31799	0.00
20/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	115858	117835	115858	117835	0.00
20/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	81173	83150	81173	83150	0.00
20/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	98725	100702	98725	100702	0.00
20/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	80093	82084	80093	82084	0.00
20/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	366	332	366	332	0.00
20/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	113995	116018	113995	116018	0.00
20/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	24	21	24	21	0.00
20/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2781	3017	2781	3017	0.00
20/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	76817	75137	76817	75137	0.00
20/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5482	5882	5482	5882	0.00
20/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	58859	57343	58859	57343	0.00
20/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	36508	37873	36508	37873	0.00
20/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	12003	11452	12003	11452	0.00
20/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	49704	51267	49704	51267	0.00
20/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6856	6502	6856	6502	0.00
20/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	64398	66107	64398	66107	0.00
20/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3633	3425	3633	3425	0.00
20/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	80047	81851	80047	81851	0.00
20/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1781	1669	1781	1669	0.00
20/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	96166	98028	96166	98028	0.00
20/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	805	750	805	750	0.00
20/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5420	5749	5420	5749	0.00
20/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	78957	77402	78957	77402	0.00
20/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8994	9478	8994	9478	0.00

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20/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	62234	60834	62234	60834	0.00
20/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	14099	14767	14099	14767	0.00
20/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	47512	46296	47512	46296	0.00
20/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	40225	41497	40225	41497	0.00
20/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16861	16249	16861	16249	0.00
20/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	52387	53831	52387	53831	0.00
20/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10960	10520	10960	10520	0.00
20/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	65876	67461	65876	67461	0.00
20/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6799	6500	6799	6500	0.00
20/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	80343	82034	80343	82034	0.00
20/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4018	3825	4018	3825	0.00
20/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	95439	97206	95439	97206	0.00
20/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2259	2142	2259	2142	0.00
20/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	110860	112677	110860	112677	0.00
20/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1207	1140	1207	1140	0.00
20/04/2006	R204 On 01-February-07			Bond Future	7.4300	7.4080	105.4397	105.6406	0.00
20/04/2006	R204 On 04-May-06			Bond Future	7.4200	7.3920	107.7663	107.9756	80.00
20/04/2006	R204 On 03-August-06			Bond Future	7.4200	7.3970	105.6527	105.8675	0.00
20/04/2006	R204 On 02-November-06			Bond Future	7.4300	7.4010	107.5604	107.7641	0.00
20/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	32006	33159	32006	33159	0.00
20/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	26647	25790	26647	25790	0.00
20/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	47263	49356	47263	49356	0.00
20/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	7	7	7	7	0.00
20/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	49525	51424	49525	51424	0.00
20/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	3338	3090	3338	3090	0.00
20/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	28025	29221	28025	29221	0.00
20/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	22024	21182	22024	21182	0.00
20/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	18575	19509	18575	19509	0.00
20/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	33035	31930	33035	31930	0.00
20/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	22706	23640	22706	23640	0.00
20/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	37532	36457	37532	36457	0.00
20/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	11501	12178	11501	12178	0.00
20/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	46961	45600	46961	45600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	15355	16075	15355	16075	0.00
20/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	50890	49600	50890	49600	0.00
20/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3496	3773	3496	3773	0.00
20/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	82641	80881	82641	80881	0.00
20/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	6605	7058	6605	7058	0.00
20/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	63622	62037	63622	62037	0.00
20/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	39784	41224	39784	41224	0.00
20/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	13846	13249	13846	13249	0.00
20/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	53540	55183	53540	55183	0.00
20/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8175	7781	8175	7781	0.00
20/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	68814	70612	68814	70612	0.00
20/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4517	4276	4517	4276	0.00
20/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	85079	86981	85079	86981	0.00
20/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2330	2194	2330	2194	0.00
20/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	101854	103821	101854	103821	0.00
20/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1120	1049	1120	1049	0.00
20/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	118767	120771	118767	120771	0.00
20/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	501	467	501	467	0.00
20/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5981	6341	5981	6341	0.00
20/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	84566	82916	84566	82916	0.00
20/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	9857	10381	9857	10381	0.00
20/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	66639	65154	66639	65154	0.00
20/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	43196	44555	43196	44555	0.00
20/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18160	17510	18160	17510	0.00
20/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	56068	57609	56068	57609	0.00
20/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11851	11382	11851	11382	0.00
20/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	70309	71997	70309	71997	0.00
20/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7390	7070	7390	7070	0.00
20/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	85549	87350	85549	87350	0.00
20/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4397	4189	4397	4189	0.00
20/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	101424	103306	101424	103306	0.00
20/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2492	2365	2492	2365	0.00
20/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	117616	119551	117616	119551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1344	1271	1344	1271	0.00
20/04/2006	R207 On 01-February-07			Bond Future	7.4100	7.3890	99.0921	99.2881	0.00
20/04/2006	R207 On 04-May-06			Bond Future	7.4000	7.3760	100.9822	101.1935	0.00
20/04/2006	R207 On 03-August-06			Bond Future	7.4100	7.3810	99.1436	99.3609	0.00
20/04/2006	R207 On 02-November-06			Bond Future	7.4100	7.3830	100.9346	101.1412	0.00
20/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	33529	34673	33529	34673	0.00
20/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	26466	25651	26466	25651	0.00
20/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	48867	50980	48867	50980	0.00
20/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	6	6	6	6	0.00
20/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	51095	53028	51095	53028	0.00
20/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	3239	2998	3239	2998	0.00
20/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	18783	20058	18783	20058	0.00
20/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	11228	10436	11228	10436	0.00
20/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	23939	24873	23939	24873	0.00
20/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	37355	36329	37355	36329	0.00
20/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	9188	10008	9188	10008	0.00
20/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	22347	21100	22347	21100	0.00
20/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	16304	17028	16304	17028	0.00
20/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	50775	49538	50775	49538	0.00
20/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	3665	4088	3665	4088	0.00
20/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	38129	36486	38129	36486	0.00
20/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1156	1326	1156	1326	0.00
20/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	57535	55638	57535	55638	0.00
20/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	48896	50796	48896	50796	0.00
20/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1611	1444	1611	1444	0.00
20/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	32404	34063	32404	34063	0.00
20/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	4706	4298	4706	4298	0.00
20/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	66779	68792	66779	68792	0.00
20/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	443	390	443	390	0.00
20/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	84962	87015	84962	87015	0.00
20/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	97	84	97	84	0.00
20/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	102905	104969	102905	104969	0.00
20/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	17	14	17	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	120425	122492	120425	122492	0.00
20/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2	2	2	2	0.00
20/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	10547	11078	10547	11078	0.00
20/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	66665	65236	66665	65236	0.00
20/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	44992	46335	44992	46335	0.00
20/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	18008	17391	18008	17391	0.00
20/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	58105	59622	58105	59622	0.00
20/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	11741	11297	11741	11297	0.00
20/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	72541	74198	72541	74198	0.00
20/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7320	7017	7320	7017	0.00
20/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	87927	89691	87927	89691	0.00
20/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	4358	4162	4358	4162	0.00
20/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	103899	105739	103899	105739	0.00
20/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2475	2355	2475	2355	0.00
20/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	120140	122030	120140	122030	0.00
20/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1340	1270	1340	1270	0.00
20/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6454	6821	6454	6821	0.00
20/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	84831	83238	84831	83238	0.00
21/04/2006	GOVI On 01-February-07			jGovi	255.1500	255.0180	255.1460	255.0180	0.00
21/04/2006	GOVI On 04-May-06			jGovi	241.9800	241.7970	241.9780	241.7970	699.00
21/04/2006	GOVI On 03-August-06			jGovi	246.2800	246.1100	246.2840	246.1100	0.00
21/04/2006	GOVI On 02-November-06			jGovi	250.7000	250.5560	250.7040	250.5560	3.00
21/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	251490	250213	251490	250213	0.00
21/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	30	33	30	33	0.00
21/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	119780	117970	119780	117970	0.00
21/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
21/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	162863	161127	162863	161127	0.00
21/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	23	27	23	27	0.00
21/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	207083	205607	207083	205607	0.00
21/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	43	47	43	47	0.00
21/04/2006	J153 On 31-August-10			jSwap	7.1900	7.1990	0.0121	0.0115	0.00
21/04/2006	J157 On 15-September-15			jSwap	7.4100	7.4200	0.0064	0.0055	0.00
21/04/2006	J186 On 21-December-26			jSwap	7.1100	7.1250	0.0427	0.0410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	J194 On 28-February-08			jSwap	7.1200	7.1330	0.0070	0.0068	0.00
21/04/2006	J201 On 22-December-14			jSwap	7.3700	7.3870	0.0086	0.0077	0.00
21/04/2006	J203 On 15-September-17			jSwap	7.4000	7.4100	0.0081	0.0070	0.00
21/04/2006	J204 On 21-December-18			jSwap	7.3900	7.4040	0.0093	0.0081	0.00
21/04/2006	J207 On 15-January-20			jSwap	7.3700	7.3880	0.0553	0.0539	0.00
21/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0920	0.0000	0.0000	0.00
21/04/2006	JFRA On 01-February-07			jFra	7.2600	7.2560	0.0178	0.0178	500.00
21/04/2006	JFRA On 07-February-08			jFra	7.4800	7.4930	0.0183	0.0183	0.00
21/04/2006	JFRA On 04-May-06			jFra	7.1300	7.1460	0.0175	0.0175	0.00
21/04/2006	JFRA On 03-May-07			jFra	7.3100	7.3200	0.0179	0.0179	0.00
21/04/2006	JFRA On 03-August-06			jFra	7.1400	7.1490	0.0175	0.0175	0.00
21/04/2006	JFRA On 02-August-07			jFra	7.3600	7.3670	0.0180	0.0180	0.00
21/04/2006	JFRA On 02-November-06			jFra	7.2000	7.1910	0.0176	0.0176	0.00
21/04/2006	JFRA On 01-November-07			jFra	7.4400	7.4440	0.0196	0.0196	0.00
21/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1011	1011	1011	1011	0.00
21/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1604	1609	1604	1609	0.00
21/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26737	26779	26737	26779	0.00
21/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26778	26775	26778	26775	0.00
21/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	431	464	431	464	0.00
21/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	109	106	109	106	0.00
21/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1277	1292	1277	1292	0.00
21/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1747	1733	1747	1733	0.00
21/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	920	935	920	935	0.00
21/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	575	570	575	570	0.00
21/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1511	1516	1511	1516	0.00
21/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1843	1841	1843	1841	0.00
21/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1318	1311	1318	1311	0.00
21/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	833	843	833	843	0.00
21/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1831	1845	1831	1845	0.00
21/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	2003	1992	2003	1992	0.00
21/04/2006	JN02 On 04-May-06			jNote	7.2800	7.2900	0.1354	0.1355	0.00
21/04/2006	JN02 On 03-August-06			jNote	7.3300	7.3460	0.1362	0.1364	0.00
21/04/2006	JN02 On 02-November-06			jNote	7.3900	7.4040	0.1371	0.1374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	4108	4318	4108	4318	0.00
21/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	3437	3518	3437	3518	0.00
21/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	11436	11603	11436	11603	0.00
21/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9878	9822	9878	9822	0.00
21/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	15866	16068	15866	16068	0.00
21/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13325	13211	13325	13211	0.00
21/04/2006	JN05 On 04-May-06			jNote	7.4800	7.5100	0.3107	0.3117	0.00
21/04/2006	JN05 On 03-August-06			jNote	7.5200	7.5410	0.3118	0.3127	0.00
21/04/2006	JN05 On 02-November-06			jNote	7.5500	7.5710	0.3127	0.3136	0.00
21/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	10412	11447	10412	11447	0.00
21/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	739	658	739	658	0.00
21/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	16980	17736	16980	17736	0.00
21/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5988	5673	5988	5673	0.00
21/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	21415	22124	21415	22124	0.00
21/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9191	8830	9191	8830	0.00
21/04/2006	JN10 On 04-May-06			jNote	7.5500	7.5630	0.5283	0.5286	0.00
21/04/2006	JN10 On 03-August-06			jNote	7.5700	7.5780	0.5288	0.5291	0.00
21/04/2006	JN10 On 02-November-06			jNote	7.5800	7.5910	0.5292	0.5294	0.00
21/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	21228	21914	21228	21914	0.00
21/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	37	40	37	40	0.00
21/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	25161	25742	25161	25742	0.00
21/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2945	2844	2945	2844	0.00
21/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	28861	29340	28861	29340	0.00
21/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	5692	5560	5692	5560	0.00
21/04/2006	JROD On 28-April-06			jRod	6.5500	6.7090	0.0029	0.0029	0.00
21/04/2006	JROD On 31-May-06			jRod	6.6300	6.7890	0.0029	0.0029	0.00
21/04/2006	JROD On 30-June-06			jRod	6.7600	6.9180	0.0025	0.0025	0.00
21/04/2006	JROD On 31-July-06			jRod	6.8400	6.9270	0.0051	0.0051	0.00
21/04/2006	JROD On 31-August-06			jRod	6.9200	6.9970	0.0049	0.0048	0.00
21/04/2006	R153 On 01-February-07			Bond Future	7.1800	7.1920	123.6954	123.6610	0.00
21/04/2006	R153 On 04-May-06			Bond Future	7.1900	7.2020	123.6666	123.6048	228.00
21/04/2006	R153 On 03-August-06			Bond Future	7.1800	7.1950	125.8721	125.8137	24.00
21/04/2006	R153 On 02-November-06			Bond Future	7.1800	7.1880	121.5427	121.4987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	14727	14568	14727	14568	0.00
21/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	12394	12578	12394	12578	0.00
21/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	4071	3768	4071	3768	0.00
21/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	1476	1791	1476	1791	10.00
21/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	9150	8864	9150	8864	0.00
21/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	6425	6723	6425	6723	0.00
21/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11961	11749	11961	11749	0.00
21/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9249	9477	9249	9477	0.00
21/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	9852	9727	9852	9727	0.00
21/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	16125	16344	16125	16344	0.00
21/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	261	242	261	242	0.00
21/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	8006	8605	8006	8605	0.00
21/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	4198	4029	4198	4029	0.00
21/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	11241	11656	11241	11656	0.00
21/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	6837	6687	6837	6687	0.00
21/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	13319	13609	13319	13609	0.00
21/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	15845	15454	15845	15454	0.00
21/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3452	3646	3452	3646	100.00
21/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	40658	40289	40658	40289	0.00
21/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2048	2120	2048	2120	100.00
21/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	48806	48419	48806	48419	0.00
21/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1437	1490	1437	1490	0.00
21/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	12902	12326	12902	12326	0.00
21/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	78	120	78	120	0.00
21/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22945	22328	22945	22328	0.00
21/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1	3	1	3	0.00
21/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	23748	23281	23748	23281	0.00
21/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1785	1903	1785	1903	0.00
21/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	32355	31840	32355	31840	0.00
21/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	921	990	921	990	0.00
21/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	32956	32337	32956	32337	0.00
21/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42861	42242	42861	42242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
21/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
21/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	18197	18816	18197	18816	0.00
21/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	52660	52042	52660	52042	0.00
21/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	62356	61738	62356	61738	0.00
21/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	71949	71330	71949	71330	0.00
21/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	81440	80822	81440	80822	0.00
21/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	41286	40741	41286	40741	0.00
21/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	476	516	476	516	0.00
21/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	50326	49763	50326	49763	0.00
21/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	235	257	235	257	0.00
21/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	59394	58821	59394	58821	0.00
21/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	117	128	117	128	0.00
21/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	68433	67855	68433	67855	0.00
21/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	62	69	62	69	0.00
21/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3146	3091	3146	3091	0.00
21/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	26872	27160	26872	27160	0.00
21/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5972	5883	5972	5883	0.00
21/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	20931	21186	20931	21186	0.00
21/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	20472	20282	20472	20282	0.00
21/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9612	9766	9612	9766	0.00
21/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	26814	26599	26814	26599	0.00
21/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7505	7633	7505	7633	0.00
21/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	33577	33339	33577	33339	0.00
21/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5896	6001	5896	6001	0.00
21/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	40652	40396	40652	40396	0.00
21/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4675	4763	4675	4763	0.00
21/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	47929	47658	47929	47658	0.00
21/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3733	3806	3733	3806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	55352	55069	55352	55069	0.00
21/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3011	3072	3011	3072	0.00
21/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	62884	62592	62884	62592	0.00
21/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2473	2524	2473	2524	0.00
21/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	70462	70162	70462	70162	0.00
21/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2053	2097	2053	2097	0.00
21/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3305	3215	3305	3215	0.00
21/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	19072	19423	19072	19423	0.00
21/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	18133	17867	18133	17867	0.00
21/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	6315	6490	6315	6490	0.00
21/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	25144	24835	25144	24835	0.00
21/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4309	4440	4309	4440	0.00
21/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	32722	32379	32722	32379	0.00
21/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2956	3053	2956	3053	0.00
21/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1238	1197	1238	1197	0.00
21/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	26381	26780	26381	26780	0.00
21/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	57066	56665	57066	56665	0.00
21/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1022	1062	1022	1062	0.00
21/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	65370	64959	65370	64959	0.00
21/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	734	764	734	764	0.00
21/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	73680	73262	73680	73262	0.00
21/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	535	558	535	558	0.00
21/04/2006	R157 On 01-February-07			Bond Future	7.4200	7.4290	143.5302	143.4368	0.00
21/04/2006	R157 On 04-May-06			Bond Future	7.3900	7.4070	142.7068	142.5809	109.00
21/04/2006	R157 On 03-August-06			Bond Future	7.4000	7.4120	145.2505	145.1275	4.00
21/04/2006	R157 On 02-November-06			Bond Future	7.4000	7.4170	141.0384	140.9265	0.00
21/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	32010	31552	32010	31552	0.00
21/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	25564	26040	25564	26040	0.00
21/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	10987	10227	10987	10227	50.00
21/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	1957	2456	1957	2456	0.00
21/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	20563	19922	20563	19922	0.00
21/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	12151	12740	12151	12740	0.00
21/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	26185	25615	26185	25615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	18454	19004	18454	19004	0.00
21/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	39343	38629	39343	38629	0.00
21/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	11950	12355	11950	12355	158.00
21/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	1164	1075	1164	1075	0.00
21/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	13157	14326	13157	14326	0.00
21/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	9890	9499	9890	9499	0.00
21/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	22014	22852	22014	22852	0.00
21/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	15438	15031	15438	15031	0.00
21/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	27750	28462	27750	28462	0.00
21/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	21291	20935	21291	20935	0.00
21/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	34384	34962	34384	34962	0.00
21/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	34694	33834	34694	33834	0.00
21/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	6146	6515	6146	6515	100.00
21/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	87194	86211	87194	86211	0.00
21/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3023	3159	3023	3159	117.00
21/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	29718	28511	29718	28511	0.00
21/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	83	134	83	134	0.00
21/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	49834	48577	49834	48577	0.00
21/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	1	3	1	3	0.00
21/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	51209	50190	51209	50190	0.00
21/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	2915	3125	2915	3125	0.00
21/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	69632	68373	69632	68373	0.00
21/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	68992	67874	68992	67874	0.00
21/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1334	1446	1334	1446	0.00
21/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	108068	106809	108068	106809	0.00
21/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
21/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	9	10	9	10	0.00
21/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	33452	34712	33452	34712	0.00
21/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	89040	87781	89040	87781	0.00
21/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	126722	125464	126722	125464	0.00
21/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	145013	143754	145013	143754	0.00
21/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3553	3377	3553	3377	0.00
21/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	36621	37674	36621	37674	0.00
21/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	87243	86071	87243	86071	0.00
21/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	595	652	595	652	0.00
21/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	105537	104336	105537	104336	0.00
21/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	264	292	264	292	0.00
21/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	123657	122442	123657	122442	0.00
21/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	117	130	117	130	0.00
21/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	141511	140289	141511	140289	0.00
21/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	53	59	53	59	0.00
21/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3212	3088	3212	3088	0.00
21/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	56788	57783	56788	57783	0.00
21/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	7790	7540	7790	7540	0.00
21/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	40535	41404	40535	41404	0.00
21/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	54299	53468	54299	53468	0.00
21/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7618	7906	7618	7906	0.00
21/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	70410	69491	70410	69491	0.00
21/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4805	5005	4805	5005	0.00
21/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	104300	103273	104300	103273	0.00
21/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1912	2005	1912	2005	0.00
21/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	121480	120424	121480	120424	0.00
21/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1218	1280	1218	1280	0.00
21/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	138560	137482	138560	137482	0.00
21/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	758	800	758	800	0.00
21/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	155489	154397	155489	154397	0.00
21/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	475	502	475	502	0.00
21/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	172140	171036	172140	171036	0.00
21/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	234	249	234	249	0.00
21/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	12889	12637	12889	12637	0.00
21/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	45893	46575	45893	46575	0.00
21/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	44404	43854	44404	43854	0.00

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21/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	18781	19166	18781	19166	0.00
21/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	58185	57555	58185	57555	0.00
21/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13743	14047	13743	14047	0.00
21/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	73001	72306	73001	72306	0.00
21/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10087	10326	10087	10326	0.00
21/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	88474	87727	88474	87727	0.00
21/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7429	7616	7429	7616	0.00
21/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	104344	103556	104344	103556	0.00
21/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5502	5648	5502	5648	0.00
21/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	120417	119596	120417	119596	0.00
21/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4104	4218	4104	4218	0.00
21/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	136550	135705	136550	135705	0.00
21/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3088	3177	3088	3177	0.00
21/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	152643	151779	152643	151779	0.00
21/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2344	2414	2344	2414	0.00
21/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	168322	167436	168322	167436	0.00
21/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1493	1541	1493	1541	0.00
21/04/2006	R186 On 01-February-07			Bond Future	7.1400	7.1540	136.7231	136.5378	0.00
21/04/2006	R186 On 04-May-06			Bond Future	7.1500	7.1610	139.8929	139.6901	34.00
21/04/2006	R186 On 03-August-06			Bond Future	7.1400	7.1590	137.0912	136.8898	0.00
21/04/2006	R186 On 02-November-06			Bond Future	7.1400	7.1550	139.5448	139.3582	0.00
21/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	50208	49233	50208	49233	0.00
21/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	35749	36628	35749	36628	0.00
21/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	17035	15805	17035	15805	0.00
21/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	3070	3867	3070	3867	0.00
21/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	31969	30886	31969	30886	0.00
21/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	17834	18765	17834	18765	0.00
21/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	41581	40593	41581	40593	0.00
21/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	27148	28027	27148	28027	0.00
21/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	31373	30632	31373	30632	0.00
21/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	50114	51227	50114	51227	0.00
21/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	23418	22726	23418	22726	0.00
21/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	42435	43610	42435	43610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1573	1442	1573	1442	0.00
21/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	21549	23446	21549	23446	0.00
21/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	14410	13772	14410	13772	0.00
21/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	33973	35348	33973	35348	0.00
21/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	17467	16971	17467	16971	0.00
21/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	70648	72004	70648	72004	0.00
21/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	8	8	8	8	0.00
21/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	55227	57255	55227	57255	0.00
21/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	4600	4339	4600	4339	0.00
21/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	59140	60894	59140	60894	0.00
21/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	10886	10487	10886	10487	0.00
21/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	64614	66082	64614	66082	0.00
21/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	46785	44836	46785	44836	0.00
21/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	124	203	124	203	0.00
21/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	55346	53893	55346	53893	0.00
21/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	8740	9301	8740	9301	0.00
21/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	78167	76142	78167	76142	0.00
21/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	2	4	2	4	0.00
21/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	82019	80318	82019	80318	0.00
21/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	4117	4430	4117	4430	0.00
21/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	108528	106501	108528	106501	0.00
21/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	109985	108137	109985	108137	0.00
21/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1910	2077	1910	2077	0.00
21/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	91822	93850	91822	93850	0.00
21/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	137800	135772	137800	135772	0.00
21/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	166025	163997	166025	163997	0.00
21/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	193248	191221	193248	191221	0.00
21/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	219512	217484	219512	217484	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	137811	135866	137811	135866	0.00
21/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	642	710	642	710	0.00
21/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	165421	163432	165421	163432	0.00
21/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	188	212	188	212	0.00
21/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	192357	190350	192357	190350	0.00
21/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	48	55	48	55	0.00
21/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	218448	216436	218448	216436	0.00
21/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	11	13	11	13	0.00
21/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	243660	241646	243660	241646	0.00
21/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	2	3	2	3	0.00
21/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	63803	62565	63803	62565	0.00
21/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	17128	17757	17128	17757	0.00
21/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	88515	87085	88515	87085	0.00
21/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	10754	11191	10754	11191	0.00
21/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	114554	112988	114554	112988	0.00
21/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6815	7116	6815	7116	0.00
21/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	140186	138500	140186	138500	0.00
21/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3530	3710	3530	3710	0.00
21/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	166272	164505	166272	164505	0.00
21/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1716	1817	1716	1817	0.00
21/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	192263	190449	192263	190449	0.00
21/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	783	835	783	835	0.00
21/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	217805	215964	217805	215964	0.00
21/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	336	361	336	361	0.00
21/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3684	3513	3684	3513	0.00
21/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	93439	95135	93439	95135	0.00
21/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	8148	7868	8148	7868	0.00
21/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	97063	98636	97063	98636	0.00
21/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	72065	70893	72065	70893	0.00
21/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	25596	26277	25596	26277	0.00
21/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	95814	94484	95814	94484	0.00
21/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	18472	18996	18472	18996	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	120571	119120	120571	119120	0.00
21/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	13448	13850	13448	13850	0.00
21/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	144252	142681	144252	142681	0.00
21/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8394	8676	8394	8676	0.00
21/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	168641	166977	168641	166977	0.00
21/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5051	5240	5051	5240	0.00
21/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	193291	191560	193291	191560	0.00
21/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2930	3052	2930	3052	0.00
21/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	217848	216071	217848	216071	0.00
21/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1639	1714	1639	1714	0.00
21/04/2006	R194 On 01-February-07			Bond Future	7.0200	7.0230	107.3769	107.3758	0.00
21/04/2006	R194 On 04-May-06			Bond Future	7.1000	7.1170	106.7232	106.6973	55.00
21/04/2006	R194 On 03-August-06			Bond Future	7.0700	7.0860	108.6274	108.6050	0.00
21/04/2006	R194 On 02-November-06			Bond Future	7.0400	7.0470	105.5085	105.4984	0.00
21/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3794	3796	3794	3796	0.00
21/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4020	4032	4020	4032	0.00
21/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	323	293	323	293	0.00
21/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	2086	2315	2086	2315	0.00
21/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2232	2147	2232	2147	0.00
21/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3296	3436	3296	3436	0.00
21/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3144	3104	3144	3104	0.00
21/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3638	3700	3638	3700	0.00
21/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2790	2605	2790	2605	0.00
21/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	238	313	238	313	0.00
21/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4552	4423	4552	4423	0.00
21/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1874	1971	1874	1971	0.00
21/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5204	5151	5204	5151	0.00
21/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2535	2583	2535	2583	0.00
21/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2304	2307	2304	2307	0.00
21/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5109	5122	5109	5122	0.00
21/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1615	1590	1615	1590	0.00
21/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5287	5363	5287	5363	0.00
21/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	746	707	746	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5570	5756	5570	5756	0.00
21/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5516	5517	5516	5517	0.00
21/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3174	3185	3174	3185	0.00
21/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	6851	6598	6851	6598	0.00
21/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	9	15	9	15	0.00
21/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7424	7260	7424	7260	0.00
21/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1023	1084	1023	1084	0.00
21/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	11110	10852	11110	10852	0.00
21/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10661	10474	10661	10474	0.00
21/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	554	592	554	592	0.00
21/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15355	15096	15355	15096	0.00
21/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	14105	13904	14105	13904	0.00
21/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	311	335	311	335	0.00
21/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	14849	15108	14849	15108	0.00
21/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10463	10722	10463	10722	0.00
21/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
21/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	6103	6362	6103	6362	0.00
21/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19577	19318	19577	19318	0.00
21/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	23776	23517	23776	23517	0.00
21/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	27952	27693	27952	27693	0.00
21/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	32105	31846	32105	31846	0.00
21/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17586	17372	17586	17372	0.00
21/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	122	133	122	133	0.00
21/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	21158	20938	21158	20938	0.00
21/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	43	47	43	47	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	24763	24540	24763	24540	0.00
21/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	13	15	13	15	0.00
21/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28370	28145	28370	28145	0.00
21/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	4	4	4	4	0.00
21/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	7	6	7	6	0.00
21/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13292	13394	13292	13394	0.00
21/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	91	89	91	89	0.00
21/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10159	10257	10159	10257	0.00
21/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	559	547	559	547	0.00
21/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7421	7511	7421	7511	0.00
21/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7607	7543	7607	7543	0.00
21/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1788	1826	1788	1826	0.00
21/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10240	10167	10240	10167	0.00
21/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1284	1313	1284	1313	0.00
21/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	13002	12923	13002	12923	0.00
21/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	924	946	924	946	0.00
21/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15725	15639	15725	15639	0.00
21/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	537	552	537	552	0.00
21/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18580	18488	18580	18488	0.00
21/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	296	306	296	306	0.00
21/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	140	141	140	141	0.00
21/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10738	10749	10738	10749	0.00
21/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	516	518	516	518	0.00
21/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8507	8518	8507	8518	0.00
21/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1226	1228	1226	1228	0.00
21/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6618	6631	6618	6631	0.00
21/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7474	7475	7474	7475	0.00
21/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2573	2584	2573	2584	0.00
21/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9574	9574	9574	9574	0.00
21/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2123	2133	2123	2133	0.00
21/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11772	11772	11772	11772	0.00
21/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1781	1791	1781	1791	0.00
21/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13789	13787	13789	13787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1268	1275	1268	1275	0.00
21/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15923	15919	15923	15919	0.00
21/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	880	886	880	886	0.00
21/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18150	18145	18150	18145	0.00
21/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	595	600	595	600	0.00
21/04/2006	R201 On 01-February-07			Bond Future	7.4000	7.4170	109.0360	108.9557	0.00
21/04/2006	R201 On 04-May-06			Bond Future	7.3800	7.3980	111.9300	111.8305	66.00
21/04/2006	R201 On 03-August-06			Bond Future	7.3900	7.4050	109.5156	109.4118	0.00
21/04/2006	R201 On 02-November-06			Bond Future	7.3900	7.4080	111.4775	111.3889	0.00
21/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	22337	21925	22337	21925	0.00
21/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	16426	16817	16426	16817	0.00
21/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	8959	8313	8959	8313	0.00
21/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	1229	1578	1229	1578	0.00
21/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	15399	14834	15399	14834	0.00
21/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	8230	8702	8230	8702	0.00
21/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19319	18854	19319	18854	0.00
21/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	12631	13052	12631	13052	0.00
21/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13639	13332	13639	13332	0.00
21/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23208	23703	23208	23703	0.00
21/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10555	10234	10555	10234	0.00
21/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	19726	20291	19726	20291	0.00
21/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7270	7070	7270	7070	0.00
21/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	32601	33204	32601	33204	0.00
21/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4734	4553	4734	4553	0.00
21/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	30063	30768	30063	30768	0.00
21/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	27006	26246	27006	26246	0.00
21/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	3910	4188	3910	4188	0.00
21/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	24053	23087	24053	23087	0.00
21/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	42	71	42	71	0.00
21/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	39977	38983	39977	38983	0.00
21/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	1	1	1	1	0.00
21/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	40532	39646	40532	39646	0.00
21/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1810	1961	1810	1961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	55636	54641	55636	54641	0.00
21/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	54886	53928	54886	53928	0.00
21/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	832	911	832	911	0.00
21/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	70993	69998	70993	69998	0.00
21/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	86056	85061	86056	85061	0.00
21/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	100831	99836	100831	99836	0.00
21/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	115324	114329	115324	114329	0.00
21/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	69484	68487	69484	68487	0.00
21/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	385	425	385	425	0.00
21/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	83978	82955	83978	82955	0.00
21/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	117	132	117	132	0.00
21/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	98378	97345	98378	97345	0.00
21/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	31	35	31	35	0.00
21/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	112570	111534	112570	111534	0.00
21/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	7	8	7	8	0.00
21/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1560	1485	1560	1485	0.00
21/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	43352	44163	43352	44163	0.00
21/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	30162	29575	30162	29575	0.00
21/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	7907	8206	7907	8206	0.00
21/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	42541	41862	42541	41862	0.00
21/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5005	5213	5005	5213	0.00
21/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	55719	54975	55719	54975	0.00
21/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3183	3326	3183	3326	0.00
21/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	69251	68460	69251	68460	0.00
21/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	1991	2087	1991	2087	0.00
21/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	82704	81872	82704	81872	0.00
21/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	988	1043	988	1043	0.00
21/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	96365	95508	96365	95508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	458	486	458	486	0.00
21/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	110039	109167	110039	109167	0.00
21/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	198	212	198	212	0.00
21/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	3124	3017	3124	3017	0.00
21/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	44508	45204	44508	45204	0.00
21/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	32843	32343	32843	32343	0.00
21/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	11732	12035	11732	12035	0.00
21/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	44954	44389	44954	44389	0.00
21/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	8915	9152	8915	9152	0.00
21/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	56873	56248	56873	56248	0.00
21/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6173	6350	6173	6350	0.00
21/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	69696	69031	69696	69031	0.00
21/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4597	4735	4597	4735	0.00
21/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	82052	81343	82052	81343	0.00
21/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2811	2905	2811	2905	0.00
21/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	94782	94040	94782	94040	0.00
21/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1650	1712	1650	1712	0.00
21/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	107705	106940	107705	106940	0.00
21/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	929	968	929	968	0.00
21/04/2006	R203 On 01-February-07			Bond Future	7.4200	7.4350	109.2738	109.1759	0.00
21/04/2006	R203 On 04-May-06			Bond Future	7.4000	7.4170	107.6531	107.5345	0.00
21/04/2006	R203 On 03-August-06			Bond Future	7.4100	7.4210	109.5743	109.4575	0.00
21/04/2006	R203 On 02-November-06			Bond Future	7.4100	7.4250	107.3745	107.2672	0.00
21/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	30172	29687	30172	29687	0.00
21/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24315	24809	24315	24809	0.00
21/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	10511	9896	10511	9896	0.00
21/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	2795	3366	2795	3366	0.00
21/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	20503	19914	20503	19914	0.00
21/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	13213	13792	13213	13792	0.00
21/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	25844	25305	25844	25305	0.00
21/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	19049	19583	19049	19583	0.00
21/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	21340	20962	21340	20962	0.00
21/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	34406	35007	34406	35007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1731	1648	1731	1648	0.00
21/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	13846	14949	13846	14949	0.00
21/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	11337	10961	11337	10961	0.00
21/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	23582	24374	23582	24374	0.00
21/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	16808	16415	16808	16415	0.00
21/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	29246	29926	29246	29926	0.00
21/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	5450	5246	5450	5246	0.00
21/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	37708	38673	37708	38673	0.00
21/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	10147	9883	10147	9883	0.00
21/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	42281	43090	42281	43090	0.00
21/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	27245	26148	27245	26148	0.00
21/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	179	267	179	267	0.00
21/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	32887	32089	32887	32089	0.00
21/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	6528	6897	6528	6897	0.00
21/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	45951	44768	45951	44768	0.00
21/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	3	6	3	6	0.00
21/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	47783	46816	47783	46816	0.00
21/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2808	3009	2808	3009	0.00
21/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	64375	63189	64375	63189	0.00
21/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	64190	63115	64190	63115	0.00
21/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1041	1134	1041	1134	0.00
21/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	80	84	80	84	0.00
21/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	32522	33711	32522	33711	0.00
21/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	117044	115858	117044	115858	0.00
21/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	82359	81173	82359	81173	0.00
21/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	99911	98725	99911	98725	0.00
21/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	81224	80093	81224	80093	0.00
21/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	330	366	330	366	0.00
21/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98309	97154	98309	97154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	115160	113995	115160	113995	0.00
21/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	20	24	20	24	0.00
21/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2870	2781	2870	2781	0.00
21/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	75833	76817	75833	76817	0.00
21/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5643	5482	5643	5482	0.00
21/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	57947	58859	57947	58859	0.00
21/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	37190	36508	37190	36508	0.00
21/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	11613	12003	11613	12003	0.00
21/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	50513	49704	50513	49704	0.00
21/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6592	6856	6592	6856	0.00
21/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	65308	64398	65308	64398	0.00
21/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3470	3633	3470	3633	0.00
21/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	81027	80047	81027	80047	0.00
21/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1688	1781	1688	1781	0.00
21/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	97191	96166	97191	96166	0.00
21/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	757	805	757	805	0.00
21/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5545	5420	5545	5420	0.00
21/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	78103	78957	78103	78957	0.00
21/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9188	8994	9188	8994	0.00
21/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	61448	62234	61448	62234	0.00
21/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	14378	14099	14378	14099	0.00
21/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	46812	47512	46812	47512	0.00
21/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	40817	40225	40817	40225	0.00
21/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16474	16861	16474	16861	0.00
21/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	53078	52387	53078	52387	0.00
21/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10672	10960	10672	10960	0.00
21/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	66652	65876	66652	65876	0.00
21/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6595	6799	6595	6799	0.00
21/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	81186	80343	81186	80343	0.00
21/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3882	4018	3882	4018	0.00
21/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	96332	95439	96332	95439	0.00
21/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2173	2259	2173	2259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	111788	110860	111788	110860	0.00
21/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1155	1207	1155	1207	0.00
21/04/2006	R204 On 01-February-07			Bond Future	7.4200	7.4330	105.5441	105.4397	0.00
21/04/2006	R204 On 04-May-06			Bond Future	7.4000	7.4170	107.8918	107.7663	83.00
21/04/2006	R204 On 03-August-06			Bond Future	7.4100	7.4230	105.7766	105.6527	0.00
21/04/2006	R204 On 02-November-06			Bond Future	7.4100	7.4260	107.6744	107.5604	0.00
21/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	32525	32006	32525	32006	0.00
21/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	26122	26647	26122	26647	0.00
21/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	48514	47263	48514	47263	0.00
21/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	3	7	3	7	0.00
21/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	50544	49525	50544	49525	0.00
21/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	3119	3338	3119	3338	0.00
21/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	28593	28025	28593	28025	0.00
21/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	21451	22024	21451	22024	0.00
21/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	18996	18575	18996	18575	0.00
21/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	32316	33035	32316	33035	0.00
21/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	23112	22706	23112	22706	0.00
21/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	36894	37532	36894	37532	0.00
21/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	11789	11501	11789	11501	0.00
21/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	46109	46961	46109	46961	0.00
21/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	15656	15355	15656	15355	0.00
21/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	50146	50890	50146	50890	0.00
21/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3599	3496	3599	3496	0.00
21/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	81604	82641	81604	82641	0.00
21/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	6786	6605	6786	6605	0.00
21/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	62662	63622	62662	63622	0.00
21/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	40498	39784	40498	39784	0.00
21/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	13420	13846	13420	13846	0.00
21/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54384	53540	54384	53540	0.00
21/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7879	8175	7879	8175	0.00
21/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	69765	68814	69765	68814	0.00
21/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4327	4517	4327	4517	0.00
21/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	86107	85079	86107	85079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2217	2330	2217	2330	0.00
21/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	102933	101854	102933	101854	0.00
21/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1057	1120	1057	1120	0.00
21/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	119876	118767	119876	118767	0.00
21/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	469	501	469	501	0.00
21/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	6118	5981	6118	5981	0.00
21/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	83659	84566	83659	84566	0.00
21/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	10066	9857	10066	9857	0.00
21/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	65804	66639	65804	66639	0.00
21/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	43828	43196	43828	43196	0.00
21/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17748	18160	17748	18160	0.00
21/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	56804	56068	56804	56068	0.00
21/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11543	11851	11543	11851	0.00
21/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	71134	70309	71134	70309	0.00
21/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7172	7390	7172	7390	0.00
21/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	86446	85549	86446	85549	0.00
21/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4250	4397	4250	4397	0.00
21/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	102375	101424	102375	101424	0.00
21/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2398	2492	2398	2492	0.00
21/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	118603	117616	118603	117616	0.00
21/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1288	1344	1288	1344	0.00
21/04/2006	R207 On 01-February-07			Bond Future	7.4000	7.4130	99.2064	99.0921	0.00
21/04/2006	R207 On 04-May-06			Bond Future	7.3900	7.4010	101.1174	100.9822	0.00
21/04/2006	R207 On 03-August-06			Bond Future	7.3900	7.4070	99.2772	99.1436	0.00
21/04/2006	R207 On 02-November-06			Bond Future	7.3900	7.4080	101.0585	100.9346	0.00
21/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	34112	33529	34112	33529	0.00
21/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25906	26466	25906	26466	0.00
21/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	50216	48867	50216	48867	0.00
21/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	3	6	3	6	0.00
21/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	52207	51095	52207	51095	0.00
21/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	3014	3239	3014	3239	0.00
21/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	19484	18783	19484	18783	0.00
21/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	10689	11228	10689	11228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	24399	23939	24399	23939	0.00
21/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	36672	37355	36672	37355	0.00
21/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	9617	9188	9617	9188	0.00
21/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	21536	22347	21536	22347	0.00
21/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	16647	16304	16647	16304	0.00
21/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	49975	50775	49975	50775	0.00
21/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	3873	3665	3873	3665	0.00
21/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	37098	38129	37098	38129	0.00
21/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1234	1156	1234	1156	0.00
21/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	56374	57535	56374	57535	0.00
21/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	50010	48896	50010	48896	0.00
21/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1485	1611	1485	1611	0.00
21/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	33351	32404	33351	32404	0.00
21/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	4414	4706	4414	4706	0.00
21/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	67975	66779	67975	66779	0.00
21/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	401	443	401	443	0.00
21/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	86190	84962	86190	84962	0.00
21/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	86	97	86	97	0.00
21/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	104142	102905	104142	102905	0.00
21/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	15	17	15	17	0.00
21/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	121664	120425	121664	120425	0.00
21/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2	2	2	2	0.00
21/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	10789	10547	10789	10547	0.00
21/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	65764	66665	65764	66665	0.00
21/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	45697	44992	45697	44992	0.00
21/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	17571	18008	17571	18008	0.00
21/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	58922	58105	58922	58105	0.00
21/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	11415	11741	11415	11741	0.00
21/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	73453	72541	73453	72541	0.00
21/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7090	7320	7090	7320	0.00
21/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	88915	87927	88915	87927	0.00
21/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	4204	4358	4204	4358	0.00
21/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	104943	103899	104943	103899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2377	2475	2377	2475	0.00
21/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	121223	120140	121223	120140	0.00
21/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1280	1340	1280	1340	0.00
21/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6613	6454	6613	6454	0.00
21/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	83848	84831	83848	84831	0.00
24/04/2006	GOVI On 01-February-07			jGovi	255.3900	255.1460	255.3860	255.1460	0.00
24/04/2006	GOVI On 04-May-06			jGovi	242.2200	241.9780	242.2180	241.9780	0.00
24/04/2006	GOVI On 03-August-06			jGovi	246.5200	246.2840	246.5210	246.2840	561.00
24/04/2006	GOVI On 02-November-06			jGovi	250.9400	250.7040	250.9440	250.7040	301.00
24/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	253886	251490	253886	251490	0.00
24/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	26	30	26	30	0.00
24/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	122180	119780	122180	119780	0.00
24/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
24/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	165227	162863	165227	162863	0.00
24/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	17	23	17	23	0.00
24/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	209475	207083	209475	207083	0.00
24/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	35	43	35	43	0.00
24/04/2006	J153 On 31-August-10			jSwap	7.1600	7.1850	0.0130	0.0121	0.00
24/04/2006	J157 On 15-September-15			jSwap	7.3900	7.4060	0.0078	0.0064	0.00
24/04/2006	J186 On 21-December-26			jSwap	7.1000	7.1100	0.0443	0.0427	0.00
24/04/2006	J194 On 28-February-08			jSwap	7.1100	7.1210	0.0073	0.0070	0.00
24/04/2006	J201 On 22-December-14			jSwap	7.3500	7.3730	0.0100	0.0086	0.00
24/04/2006	J203 On 15-September-17			jSwap	7.3800	7.3950	0.0097	0.0081	0.00
24/04/2006	J204 On 21-December-18			jSwap	7.3700	7.3900	0.0110	0.0093	0.00
24/04/2006	J207 On 15-January-20			jSwap	7.3500	7.3730	0.0571	0.0553	0.00
24/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
24/04/2006	JFRA On 01-February-07			jFra	7.2600	7.2580	0.0178	0.0178	500.00
24/04/2006	JFRA On 07-February-08			jFra	7.4700	7.4770	0.0183	0.0183	0.00
24/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1310	0.0175	0.0175	0.00
24/04/2006	JFRA On 03-May-07			jFra	7.3100	7.3080	0.0179	0.0179	0.00
24/04/2006	JFRA On 03-August-06			jFra	7.1500	7.1410	0.0175	0.0175	0.00
24/04/2006	JFRA On 02-August-07			jFra	7.3600	7.3640	0.0180	0.0180	0.00
24/04/2006	JFRA On 02-November-06			jFra	7.2000	7.1980	0.0176	0.0176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	JFRA On 01-November-07			jFra	7.4300	7.4350	0.0196	0.0196	0.00
24/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1006	1011	1006	1011	0.00
24/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1596	1604	1596	1604	0.00
24/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26666	26737	26666	26737	0.00
24/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26727	26778	26727	26778	0.00
24/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	390	431	390	431	0.00
24/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	90	109	90	109	0.00
24/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1272	1277	1272	1277	0.00
24/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1740	1747	1740	1747	0.00
24/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	927	920	927	920	0.00
24/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	552	575	552	575	0.00
24/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1502	1511	1502	1511	0.00
24/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1842	1843	1842	1843	0.00
24/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1309	1318	1309	1318	0.00
24/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	826	833	826	833	0.00
24/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1822	1831	1822	1831	0.00
24/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	2001	2003	2001	2003	0.00
24/04/2006	JN02 On 04-May-06			jNote	7.2800	7.2840	0.1353	0.1354	0.00
24/04/2006	JN02 On 03-August-06			jNote	7.3300	7.3340	0.1361	0.1362	0.00
24/04/2006	JN02 On 02-November-06			jNote	7.3700	7.3870	0.1368	0.1371	0.00
24/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	3635	4108	3635	4108	0.00
24/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	2987	3437	2987	3437	0.00
24/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	11205	11436	11205	11436	0.00
24/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9795	9878	9795	9878	0.00
24/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	15571	15866	15571	15866	0.00
24/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13382	13325	13382	13325	0.00
24/04/2006	JN05 On 04-May-06			jNote	7.4500	7.4830	0.3095	0.3107	0.00
24/04/2006	JN05 On 03-August-06			jNote	7.4800	7.5150	0.3105	0.3118	0.00
24/04/2006	JN05 On 02-November-06			jNote	7.5100	7.5450	0.3114	0.3127	0.00
24/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	8914	10412	8914	10412	0.00
24/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	689	739	689	739	0.00
24/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	15876	16980	15876	16980	0.00
24/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	6371	5988	6371	5988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	20392	21415	20392	21415	0.00
24/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9652	9191	9652	9191	0.00
24/04/2006	JN10 On 04-May-06			jNote	7.5300	7.5530	0.5274	0.5283	0.00
24/04/2006	JN10 On 03-August-06			jNote	7.5500	7.5680	0.5278	0.5288	0.00
24/04/2006	JN10 On 02-November-06			jNote	7.5600	7.5820	0.5282	0.5292	0.00
24/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	19834	21228	19834	21228	0.00
24/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	21	37	21	37	0.00
24/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	23856	25161	23856	25161	0.00
24/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	3154	2945	3154	2945	0.00
24/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	27621	28861	27621	28861	0.00
24/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	6032	5692	6032	5692	0.00
24/04/2006	JROD On 28-April-06			jRod	6.7100	6.5500	0.0029	0.0029	0.00
24/04/2006	JROD On 31-May-06			jRod	6.7700	6.6340	0.0029	0.0029	0.00
24/04/2006	JROD On 30-June-06			jRod	6.8900	6.7550	0.0026	0.0025	0.00
24/04/2006	JROD On 31-July-06			jRod	6.9100	6.8440	0.0052	0.0051	0.00
24/04/2006	JROD On 31-August-06			jRod	6.9900	6.9150	0.0049	0.0049	0.00
24/04/2006	R153 On 01-February-07			Bond Future	7.1500	7.1820	123.8019	123.6954	0.00
24/04/2006	R153 On 04-May-06			Bond Future	7.1600	7.1870	123.7739	123.6666	234.00
24/04/2006	R153 On 03-August-06			Bond Future	7.1500	7.1800	125.9774	125.8721	30.00
24/04/2006	R153 On 02-November-06			Bond Future	7.1500	7.1760	121.6492	121.5427	0.00
24/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	15230	14727	15230	14727	0.00
24/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	11832	12394	11832	12394	0.00
24/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	4546	4071	4546	4071	0.00
24/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	878	1476	878	1476	10.00
24/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	9640	9150	9640	9150	0.00
24/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	5862	6425	5862	6425	0.00
24/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12469	11961	12469	11961	0.00
24/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8692	9249	8692	9249	0.00
24/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	10248	9852	10248	9852	0.00
24/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	15455	16125	15455	16125	0.00
24/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	241	261	241	261	0.00
24/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6913	8006	6913	8006	0.00
24/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	4480	4198	4480	4198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	10470	11241	10470	11241	0.00
24/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	7198	6837	7198	6837	0.00
24/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	12615	13319	12615	13319	0.00
24/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	16526	15845	16526	15845	0.00
24/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3080	3452	3080	3452	100.00
24/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	41547	40658	41547	40658	0.00
24/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	1872	2048	1872	2048	100.00
24/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	49740	48806	49740	48806	0.00
24/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1306	1437	1306	1437	0.00
24/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	13917	12902	13917	12902	0.00
24/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	20	78	20	78	0.00
24/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	24017	22945	24017	22945	0.00
24/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	1	0	1	0.00
24/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	24572	23748	24572	23748	0.00
24/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1557	1785	1557	1785	0.00
24/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	33273	32355	33273	32355	0.00
24/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	786	921	786	921	0.00
24/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	34029	32956	34029	32956	0.00
24/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43934	42861	43934	42861	0.00
24/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
24/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
24/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	17124	18197	17124	18197	0.00
24/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	53734	52660	53734	52660	0.00
24/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	63429	62356	63429	62356	0.00
24/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	73022	71949	73022	71949	0.00
24/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	82513	81440	82513	81440	0.00
24/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	42261	41286	42261	41286	0.00
24/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	398	476	398	476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	51336	50326	51336	50326	0.00
24/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	192	235	192	235	0.00
24/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	60423	59394	60423	59394	0.00
24/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	93	117	93	117	0.00
24/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	69473	68433	69473	68433	0.00
24/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	49	62	49	62	0.00
24/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3326	3146	3326	3146	0.00
24/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	25986	26872	25986	26872	0.00
24/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	6256	5972	6256	5972	0.00
24/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	20150	20931	20150	20931	0.00
24/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	21071	20472	21071	20472	0.00
24/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9145	9612	9145	9612	0.00
24/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	27494	26814	27494	26814	0.00
24/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7119	7505	7119	7505	0.00
24/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	34324	33577	34324	33577	0.00
24/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5577	5896	5577	5896	0.00
24/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	41454	40652	41454	40652	0.00
24/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4412	4675	4412	4675	0.00
24/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	48777	47929	48777	47929	0.00
24/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3515	3733	3515	3733	0.00
24/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	56236	55352	56236	55352	0.00
24/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2829	3011	2829	3011	0.00
24/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	63797	62884	63797	62884	0.00
24/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2320	2473	2320	2473	0.00
24/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	71398	70462	71398	70462	0.00
24/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1924	2053	1924	2053	0.00
24/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3519	3305	3519	3305	0.00
24/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	18221	19072	18221	19072	0.00
24/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	18772	18133	18772	18133	0.00
24/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	5889	6315	5889	6315	0.00
24/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	25890	25144	25890	25144	0.00
24/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3989	4309	3989	4309	0.00
24/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	33550	32722	33550	32722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2719	2956	2719	2956	0.00
24/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1337	1238	1337	1238	0.00
24/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	25416	26381	25416	26381	0.00
24/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	58033	57066	58033	57066	0.00
24/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	924	1022	924	1022	0.00
24/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	66361	65370	66361	65370	0.00
24/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	661	734	661	734	0.00
24/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	74689	73680	74689	73680	0.00
24/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	479	535	479	535	0.00
24/04/2006	R157 On 01-February-07			Bond Future	7.3900	7.4170	143.7096	143.5302	0.00
24/04/2006	R157 On 04-May-06			Bond Future	7.3700	7.3920	142.8749	142.7068	109.00
24/04/2006	R157 On 03-August-06			Bond Future	7.3800	7.3970	145.4228	145.2505	13.00
24/04/2006	R157 On 02-November-06			Bond Future	7.3800	7.4030	141.2065	141.0384	0.00
24/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	32848	32010	32848	32010	0.00
24/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	24608	25564	24608	25564	0.00
24/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	11837	10987	11837	10987	50.00
24/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	1126	1957	1126	1957	0.00
24/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	21366	20563	21366	20563	0.00
24/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	11231	12151	11231	12151	0.00
24/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	26974	26185	26974	26185	0.00
24/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	17561	18454	17561	18454	0.00
24/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	40353	39343	40353	39343	0.00
24/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	11279	11950	11279	11950	158.00
24/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	1059	1164	1059	1164	0.00
24/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	11371	13157	11371	13157	0.00
24/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	10347	9890	10347	9890	0.00
24/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	20748	22014	20748	22014	0.00
24/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	15987	15438	15987	15438	0.00
24/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	26618	27750	26618	27750	0.00
24/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	21936	21291	21936	21291	0.00
24/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	33235	34384	33235	34384	0.00
24/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	35825	34694	35825	34694	0.00
24/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	5553	6146	5553	6146	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	88636	87194	88636	87194	0.00
24/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	2784	3023	2784	3023	117.00
24/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	31336	29718	31336	29718	0.00
24/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	20	83	20	83	0.00
24/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	51514	49834	51514	49834	0.00
24/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	0	1	0	1	0.00
24/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	52587	51209	52587	51209	0.00
24/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	2569	2915	2569	2915	0.00
24/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	71313	69632	71313	69632	0.00
24/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	70528	68992	70528	68992	0.00
24/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1146	1334	1146	1334	0.00
24/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	109749	108068	109749	108068	0.00
24/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
24/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	4	9	4	9	0.00
24/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	31766	33452	31766	33452	0.00
24/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	90721	89040	90721	89040	0.00
24/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	128403	126722	128403	126722	0.00
24/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	146694	145013	146694	145013	0.00
24/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3738	3553	3738	3553	0.00
24/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	35082	36621	35082	36621	0.00
24/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	88870	87243	88870	87243	0.00
24/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	498	595	498	595	0.00
24/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	107212	105537	107212	105537	0.00
24/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	215	264	215	264	0.00
24/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	125357	123657	125357	123657	0.00
24/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	93	117	93	117	0.00
24/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	143223	141511	143223	141511	0.00
24/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	41	53	41	53	0.00
24/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3365	3212	3365	3212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	55260	56788	55260	56788	0.00
24/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	8113	7790	8113	7790	0.00
24/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	39177	40535	39177	40535	0.00
24/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	55494	54299	55494	54299	0.00
24/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7131	7618	7131	7618	0.00
24/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	71747	70410	71747	70410	0.00
24/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4461	4805	4461	4805	0.00
24/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	105817	104300	105817	104300	0.00
24/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1747	1912	1747	1912	0.00
24/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	123049	121480	123049	121480	0.00
24/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1105	1218	1105	1218	0.00
24/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	140166	138560	140166	138560	0.00
24/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	682	758	682	758	0.00
24/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	157120	155489	157120	155489	0.00
24/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	424	475	424	475	0.00
24/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	173793	172140	173793	172140	0.00
24/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	206	234	206	234	0.00
24/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	13341	12889	13341	12889	0.00
24/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	44551	45893	44551	45893	0.00
24/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	45419	44404	45419	44404	0.00
24/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	18004	18781	18004	18781	0.00
24/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	59356	58185	59356	58185	0.00
24/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13120	13743	13120	13743	0.00
24/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	74301	73001	74301	73001	0.00
24/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9593	10087	9593	10087	0.00
24/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	89879	88474	89879	88474	0.00
24/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7040	7429	7040	7429	0.00
24/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	105832	104344	105832	104344	0.00
24/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5196	5502	5196	5502	0.00
24/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	121970	120417	121970	120417	0.00
24/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3864	4104	3864	4104	0.00
24/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	138154	136550	138154	136550	0.00
24/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2898	3088	2898	3088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	154286	152643	154286	152643	0.00
24/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2194	2344	2194	2344	0.00
24/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	170011	168322	170011	168322	0.00
24/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1388	1493	1388	1493	0.00
24/04/2006	R186 On 01-February-07			Bond Future	7.1200	7.1400	136.9353	136.7231	0.00
24/04/2006	R186 On 04-May-06			Bond Future	7.1300	7.1460	140.0961	139.8929	34.00
24/04/2006	R186 On 03-August-06			Bond Future	7.1300	7.1440	137.2930	137.0912	30.00
24/04/2006	R186 On 02-November-06			Bond Future	7.1300	7.1410	139.7586	139.5448	0.00
24/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	51203	50208	51203	50208	0.00
24/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	34622	35749	34622	35749	0.00
24/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	17876	17035	17876	17035	0.00
24/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	1878	3070	1878	3070	0.00
24/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	32854	31969	32854	31969	0.00
24/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	16701	17834	16701	17834	0.00
24/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	42573	41581	42573	41581	0.00
24/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	26003	27148	26003	27148	0.00
24/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	32109	31373	32109	31373	0.00
24/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	48727	50114	48727	50114	0.00
24/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	24080	23418	24080	23418	0.00
24/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	40959	42435	40959	42435	0.00
24/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1319	1573	1319	1573	0.00
24/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	19263	21549	19263	21549	0.00
24/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	14862	14410	14862	14410	0.00
24/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	32406	33973	32406	33973	0.00
24/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	17941	17467	17941	17467	0.00
24/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	68999	70648	68999	70648	0.00
24/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	2	8	2	8	0.00
24/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	53189	55227	53189	55227	0.00
24/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	4742	4600	4742	4600	0.00
24/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	57264	59140	57264	59140	0.00
24/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	11242	10886	11242	10886	0.00
24/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	62832	64614	62832	64614	0.00
24/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	48726	46785	48726	46785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	33	124	33	124	0.00
24/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	56639	55346	56639	55346	0.00
24/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	8015	8740	8015	8740	0.00
24/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	80198	78167	80198	78167	0.00
24/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	0	2	0	2	0.00
24/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	83613	82019	83613	82019	0.00
24/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	3693	4117	3693	4117	0.00
24/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	110561	108528	110561	108528	0.00
24/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	111768	109985	111768	109985	0.00
24/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1675	1910	1675	1910	0.00
24/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	89790	91822	89790	91822	0.00
24/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	139832	137800	139832	137800	0.00
24/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	168057	166025	168057	166025	0.00
24/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	195280	193248	195280	193248	0.00
24/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	221544	219512	221544	219512	0.00
24/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	139731	137811	139731	137811	0.00
24/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	543	642	543	642	0.00
24/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	167405	165421	167405	165421	0.00
24/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	153	188	153	188	0.00
24/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	194364	192357	194364	192357	0.00
24/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	37	48	37	48	0.00
24/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	220463	218448	220463	218448	0.00
24/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	8	11	8	11	0.00
24/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	245677	243660	245677	243660	0.00
24/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	1	2	1	2	0.00
24/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	65093	63803	65093	63803	0.00
24/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	16280	17128	16280	17128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	90043	88515	90043	88515	0.00
24/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	10144	10754	10144	10754	0.00
24/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	116260	114554	116260	114554	0.00
24/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6382	6815	6382	6815	0.00
24/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	142060	140186	142060	140186	0.00
24/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3266	3530	3266	3530	0.00
24/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	168260	166272	168260	166272	0.00
24/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1566	1716	1566	1716	0.00
24/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	194322	192263	194322	192263	0.00
24/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	704	783	704	783	0.00
24/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	219905	217805	219905	217805	0.00
24/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	297	336	297	336	0.00
24/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3822	3684	3822	3684	0.00
24/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	91439	93439	91439	93439	0.00
24/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	8403	8148	8403	8148	0.00
24/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	95196	97063	95196	97063	0.00
24/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	73289	72065	73289	72065	0.00
24/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	24697	25596	24697	25596	0.00
24/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	97226	95814	97226	95814	0.00
24/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	17762	18472	17762	18472	0.00
24/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	122134	120571	122134	120571	0.00
24/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	12889	13448	12889	13448	0.00
24/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	145975	144252	145975	144252	0.00
24/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	7995	8394	7995	8394	0.00
24/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	170491	168641	170491	168641	0.00
24/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	4778	5051	4778	5051	0.00
24/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	195235	193291	195235	193291	0.00
24/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2752	2930	2752	2930	0.00
24/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	219859	217848	219859	217848	0.00
24/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1527	1639	1527	1639	0.00
24/04/2006	R194 On 01-February-07			Bond Future	7.0000	7.0220	107.3995	107.3769	0.00
24/04/2006	R194 On 04-May-06			Bond Future	7.0900	7.1020	106.7509	106.7232	55.00
24/04/2006	R194 On 03-August-06			Bond Future	7.0600	7.0710	108.6514	108.6274	55.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R194 On 02-November-06			Bond Future	7.0200	7.0390	105.5326	105.5085	0.00
24/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3886	3794	3886	3794	0.00
24/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	3886	4020	3886	4020	0.00
24/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	297	323	297	323	0.00
24/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	1784	2086	1784	2086	0.00
24/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2299	2232	2299	2232	0.00
24/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3124	3296	3124	3296	0.00
24/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3234	3144	3234	3144	0.00
24/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3488	3638	3488	3638	0.00
24/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2955	2790	2955	2790	0.00
24/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	127	238	127	238	0.00
24/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4666	4552	4666	4552	0.00
24/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1749	1874	1749	1874	0.00
24/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5326	5204	5326	5204	0.00
24/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2416	2535	2416	2535	0.00
24/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2373	2304	2373	2304	0.00
24/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	4952	5109	4952	5109	0.00
24/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1672	1615	1672	1615	0.00
24/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5103	5287	5103	5287	0.00
24/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	772	746	772	746	0.00
24/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5357	5570	5357	5570	0.00
24/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5629	5516	5629	5516	0.00
24/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3060	3174	3060	3174	0.00
24/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	7121	6851	7121	6851	0.00
24/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	2	9	2	9	0.00
24/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7578	7424	7578	7424	0.00
24/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	938	1023	938	1023	0.00
24/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	11387	11110	11387	11110	0.00
24/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10846	10661	10846	10661	0.00
24/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	500	554	500	554	0.00
24/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15631	15355	15631	15355	0.00
24/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	14310	14105	14310	14105	0.00
24/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	276	311	276	311	0.00
24/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	14573	14849	14573	14849	0.00
24/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10187	10463	10187	10463	0.00
24/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
24/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	5825	6103	5825	6103	0.00
24/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19853	19577	19853	19577	0.00
24/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	24052	23776	24052	23776	0.00
24/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	28228	27952	28228	27952	0.00
24/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	32382	32105	32382	32105	0.00
24/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17809	17586	17809	17586	0.00
24/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	105	122	105	122	0.00
24/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	21391	21158	21391	21158	0.00
24/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	36	43	36	43	0.00
24/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	25000	24763	25000	24763	0.00
24/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	11	13	11	13	0.00
24/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28609	28370	28609	28370	0.00
24/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	3	4	3	4	0.00
24/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	7	7	7	7	0.00
24/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13052	13292	13052	13292	0.00
24/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	97	91	97	91	0.00
24/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	9924	10159	9924	10159	0.00
24/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	585	559	585	559	0.00
24/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7206	7421	7206	7421	0.00
24/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7755	7607	7755	7607	0.00
24/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1695	1788	1695	1788	0.00
24/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10408	10240	10408	10240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1212	1284	1212	1284	0.00
24/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	13186	13002	13186	13002	0.00
24/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	867	924	867	924	0.00
24/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15928	15725	15928	15725	0.00
24/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	499	537	499	537	0.00
24/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18797	18580	18797	18580	0.00
24/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	272	296	272	296	0.00
24/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	148	140	148	140	0.00
24/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10520	10738	10520	10738	0.00
24/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	540	516	540	516	0.00
24/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8304	8507	8304	8507	0.00
24/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1270	1226	1270	1226	0.00
24/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6437	6618	6437	6618	0.00
24/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7604	7474	7604	7474	0.00
24/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2476	2573	2476	2573	0.00
24/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9717	9574	9717	9574	0.00
24/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2040	2123	2040	2123	0.00
24/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11927	11772	11927	11772	0.00
24/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1709	1781	1709	1781	0.00
24/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13959	13789	13959	13789	0.00
24/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1211	1268	1211	1268	0.00
24/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	16106	15923	16106	15923	0.00
24/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	836	880	836	880	0.00
24/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18344	18150	18344	18150	0.00
24/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	562	595	562	595	0.00
24/04/2006	R201 On 01-February-07			Bond Future	7.3800	7.4040	109.1720	109.0360	0.00
24/04/2006	R201 On 04-May-06			Bond Future	7.3600	7.3830	112.0695	111.9300	66.00
24/04/2006	R201 On 03-August-06			Bond Future	7.3700	7.3890	109.6454	109.5156	26.00
24/04/2006	R201 On 02-November-06			Bond Future	7.3700	7.3940	111.6106	111.4775	0.00
24/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	23003	22337	23003	22337	0.00
24/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	15732	16426	15732	16426	0.00
24/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	9780	8959	9780	8959	0.00
24/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	656	1229	656	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	16035	15399	16035	15399	0.00
24/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	7567	8230	7567	8230	0.00
24/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19973	19319	19973	19319	0.00
24/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	11954	12631	11954	12631	0.00
24/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14131	13639	14131	13639	0.00
24/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	22339	23208	22339	23208	0.00
24/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10997	10555	10997	10555	0.00
24/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	18837	19726	18837	19726	0.00
24/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7586	7270	7586	7270	0.00
24/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	31556	32601	31556	32601	0.00
24/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4974	4734	4974	4734	0.00
24/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	28972	30063	28972	30063	0.00
24/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	27901	27006	27901	27006	0.00
24/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	3507	3910	3507	3910	0.00
24/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	25414	24053	25414	24053	0.00
24/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	9	42	9	42	0.00
24/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	41372	39977	41372	39977	0.00
24/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	0	1	0	1	0.00
24/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	41604	40532	41604	40532	0.00
24/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1584	1810	1584	1810	0.00
24/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	57031	55636	57031	55636	0.00
24/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	56063	54886	56063	54886	0.00
24/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	711	832	711	832	0.00
24/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	72388	70993	72388	70993	0.00
24/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	87451	86056	87451	86056	0.00
24/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	102226	100831	102226	100831	0.00
24/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	116719	115324	116719	115324	0.00
24/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	70718	69484	70718	69484	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	321	385	321	385	0.00
24/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	85253	83978	85253	83978	0.00
24/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	94	117	94	117	0.00
24/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	99669	98378	99669	98378	0.00
24/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	23	31	23	31	0.00
24/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	113867	112570	113867	112570	0.00
24/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	5	7	5	7	0.00
24/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1656	1560	1656	1560	0.00
24/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	42116	43352	42116	43352	0.00
24/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	31003	30162	31003	30162	0.00
24/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	7416	7907	7416	7907	0.00
24/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	43524	42541	43524	42541	0.00
24/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4657	5005	4657	5005	0.00
24/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	56806	55719	56806	55719	0.00
24/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	2940	3183	2940	3183	0.00
24/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	70415	69251	70415	69251	0.00
24/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	1824	1991	1824	1991	0.00
24/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	83939	82704	83939	82704	0.00
24/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	892	988	892	988	0.00
24/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	97646	96365	97646	96365	0.00
24/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	407	458	407	458	0.00
24/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	111345	110039	111345	110039	0.00
24/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	173	198	173	198	0.00
24/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	3289	3124	3289	3124	0.00
24/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	43313	44508	43313	44508	0.00
24/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	33659	32843	33659	32843	0.00
24/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	11188	11732	11188	11732	0.00
24/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	45881	44954	45881	44954	0.00
24/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	8481	8915	8481	8915	0.00
24/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	57904	56873	57904	56873	0.00
24/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5844	6173	5844	6173	0.00
24/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	70799	69696	70799	69696	0.00
24/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4340	4597	4340	4597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	83235	82052	83235	82052	0.00
24/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2634	2811	2634	2811	0.00
24/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	96025	94782	96025	94782	0.00
24/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1534	1650	1534	1650	0.00
24/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	108992	107705	108992	107705	0.00
24/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	856	929	856	929	0.00
24/04/2006	R203 On 01-February-07			Bond Future	7.4000	7.4220	109.4397	109.2738	0.00
24/04/2006	R203 On 04-May-06			Bond Future	7.3800	7.4020	107.8194	107.6531	0.00
24/04/2006	R203 On 03-August-06			Bond Future	7.3900	7.4060	109.7381	109.5743	0.00
24/04/2006	R203 On 02-November-06			Bond Future	7.3900	7.4110	107.5356	107.3745	0.00
24/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	30945	30172	30945	30172	0.00
24/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	23429	24315	23429	24315	0.00
24/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	11139	10511	11139	10511	0.00
24/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	1760	2795	1760	2795	0.00
24/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	21225	20503	21225	20503	0.00
24/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	12297	13213	12297	13213	0.00
24/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	26583	25844	26583	25844	0.00
24/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	18177	19049	18177	19049	0.00
24/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	21931	21340	21931	21340	0.00
24/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	33337	34406	33337	34406	0.00
24/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1557	1731	1557	1731	0.00
24/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	12010	13846	12010	13846	0.00
24/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	11757	11337	11757	11337	0.00
24/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	22364	23582	22364	23582	0.00
24/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	17328	16808	17328	16808	0.00
24/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	28155	29246	28155	29246	0.00
24/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	5646	5450	5646	5450	0.00
24/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	36267	37708	36267	37708	0.00
24/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	10479	10147	10479	10147	0.00
24/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	41002	42281	41002	42281	0.00
24/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	28784	27245	28784	27245	0.00
24/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	55	179	55	179	0.00
24/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	33928	32887	33928	32887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	5931	6528	5931	6528	0.00
24/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	47612	45951	47612	45951	0.00
24/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	0	3	0	3	0.00
24/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	49089	47783	49089	47783	0.00
24/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2476	2808	2476	2808	0.00
24/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	66038	64375	66038	64375	0.00
24/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	65673	64190	65673	64190	0.00
24/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	886	1041	886	1041	0.00
24/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	42	80	42	80	0.00
24/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	30821	32522	30821	32522	0.00
24/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	118707	117044	118707	117044	0.00
24/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	84022	82359	84022	82359	0.00
24/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	101574	99911	101574	99911	0.00
24/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	82801	81224	82801	81224	0.00
24/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	270	330	270	330	0.00
24/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	99927	98309	99927	98309	0.00
24/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	69	89	69	89	0.00
24/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	116792	115160	116792	115160	0.00
24/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	15	20	15	20	0.00
24/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2966	2870	2966	2870	0.00
24/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	74318	75833	74318	75833	0.00
24/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5833	5643	5833	5643	0.00
24/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	56526	57947	56526	57947	0.00
24/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	38155	37190	38155	37190	0.00
24/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	10966	11613	10966	11613	0.00
24/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	51683	50513	51683	50513	0.00
24/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6150	6592	6150	6592	0.00
24/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	66642	65308	66642	65308	0.00
24/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3193	3470	3193	3470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	82479	81027	82479	81027	0.00
24/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1529	1688	1529	1688	0.00
24/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	98719	97191	98719	97191	0.00
24/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	674	757	674	757	0.00
24/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5725	5545	5725	5545	0.00
24/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	76624	78103	76624	78103	0.00
24/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9474	9188	9474	9188	0.00
24/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	60075	61448	60075	61448	0.00
24/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	14803	14378	14803	14378	0.00
24/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	45577	46812	45577	46812	0.00
24/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	41776	40817	41776	40817	0.00
24/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15773	16474	15773	16474	0.00
24/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	54211	53078	54211	53078	0.00
24/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10145	10672	10145	10672	0.00
24/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	67937	66652	67937	66652	0.00
24/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6221	6595	6221	6595	0.00
24/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	82593	81186	82593	81186	0.00
24/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3630	3882	3630	3882	0.00
24/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	97831	96332	97831	96332	0.00
24/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2013	2173	2013	2173	0.00
24/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	113351	111788	113351	111788	0.00
24/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1059	1155	1059	1155	0.00
24/04/2006	R204 On 01-February-07			Bond Future	7.4000	7.4200	105.7211	105.5441	0.00
24/04/2006	R204 On 04-May-06			Bond Future	7.3800	7.4020	108.0595	107.8918	80.00
24/04/2006	R204 On 03-August-06			Bond Future	7.3900	7.4080	105.9503	105.7766	83.00
24/04/2006	R204 On 02-November-06			Bond Future	7.3900	7.4120	107.8458	107.6744	0.00
24/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	33352	32525	33352	32525	0.00
24/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	25179	26122	25179	26122	0.00
24/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	50188	48514	50188	48514	0.00
24/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	0	3	0	3	0.00
24/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	51919	50544	51919	50544	0.00
24/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	2757	3119	2757	3119	0.00
24/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	29367	28593	29367	28593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	20511	21451	20511	21451	0.00
24/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	19548	18996	19548	18996	0.00
24/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	31153	32316	31153	32316	0.00
24/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	23746	23112	23746	23112	0.00
24/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	35757	36894	35757	36894	0.00
24/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	12148	11789	12148	11789	0.00
24/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	44754	46109	44754	46109	0.00
24/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	16113	15656	16113	15656	0.00
24/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	48834	50146	48834	50146	0.00
24/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3710	3599	3710	3599	0.00
24/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	80001	81604	80001	81604	0.00
24/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	6997	6786	6997	6786	0.00
24/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	61159	62662	61159	62662	0.00
24/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	41501	40498	41501	40498	0.00
24/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	12709	13420	12709	13420	0.00
24/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55599	54384	55599	54384	0.00
24/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7380	7879	7380	7879	0.00
24/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	71154	69765	71154	69765	0.00
24/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4002	4327	4002	4327	0.00
24/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	87626	86107	87626	86107	0.00
24/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2022	2217	2022	2217	0.00
24/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	104539	102933	104539	102933	0.00
24/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	949	1057	949	1057	0.00
24/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	121535	119876	121535	119876	0.00
24/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	414	469	414	469	0.00
24/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	6314	6118	6314	6118	0.00
24/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	82085	83659	82085	83659	0.00
24/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	10376	10066	10376	10066	0.00
24/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	64344	65804	64344	65804	0.00
24/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	44850	43828	44850	43828	0.00
24/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17001	17748	17001	17748	0.00
24/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	58011	56804	58011	56804	0.00
24/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10980	11543	10980	11543	0.00

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24/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	72502	71134	72502	71134	0.00
24/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6769	7172	6769	7172	0.00
24/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	87944	86446	87944	86446	0.00
24/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3977	4250	3977	4250	0.00
24/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	103970	102375	103970	102375	0.00
24/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2224	2398	2224	2398	0.00
24/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	120268	118603	120268	118603	0.00
24/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1183	1288	1183	1288	0.00
24/04/2006	R207 On 01-February-07			Bond Future	7.3800	7.3990	99.3782	99.2064	0.00
24/04/2006	R207 On 04-May-06			Bond Future	7.3700	7.3850	101.2867	101.1174	0.00
24/04/2006	R207 On 03-August-06			Bond Future	7.3700	7.3910	99.4446	99.2772	0.00
24/04/2006	R207 On 02-November-06			Bond Future	7.3700	7.3930	101.2323	101.0585	0.00
24/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	34923	34112	34923	34112	0.00
24/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25000	25906	25000	25906	0.00
24/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	51907	50216	51907	50216	0.00
24/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	0	3	0	3	0.00
24/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	53538	52207	53538	52207	0.00
24/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	2671	3014	2671	3014	0.00
24/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	20437	19484	20437	19484	0.00
24/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	9904	10689	9904	10689	0.00
24/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	25023	24399	25023	24399	0.00
24/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	35579	36672	35579	36672	0.00
24/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	10184	9617	10184	9617	0.00
24/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	20366	21536	20366	21536	0.00
24/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	17100	16647	17100	16647	0.00
24/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	48710	49975	48710	49975	0.00
24/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	4139	3873	4139	3873	0.00
24/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	35625	37098	35625	37098	0.00
24/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1328	1234	1328	1234	0.00
24/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	54730	56374	54730	56374	0.00
24/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	51563	50010	51563	50010	0.00
24/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1300	1485	1300	1485	0.00
24/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	34661	33351	34661	33351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	3986	4414	3986	4414	0.00
24/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	69651	67975	69651	67975	0.00
24/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	338	401	338	401	0.00
24/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	87912	86190	87912	86190	0.00
24/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	70	86	70	86	0.00
24/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	105878	104142	105878	104142	0.00
24/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	11	15	11	15	0.00
24/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	123402	121664	123402	121664	0.00
24/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	2	1	2	0.00
24/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	11097	10789	11097	10789	0.00
24/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	64354	65764	64354	65764	0.00
24/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	46698	45697	46698	45697	0.00
24/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	16854	17571	16854	17571	0.00
24/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	60100	58922	60100	58922	0.00
24/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	10875	11415	10875	11415	0.00
24/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	74785	73453	74785	73453	0.00
24/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	6704	7090	6704	7090	0.00
24/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	90371	88915	90371	88915	0.00
24/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	3942	4204	3942	4204	0.00
24/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	106493	104943	106493	104943	0.00
24/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2209	2377	2209	2377	0.00
24/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	122839	121223	122839	121223	0.00
24/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1178	1280	1178	1280	0.00
24/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6809	6613	6809	6613	0.00
24/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	82326	83848	82326	83848	0.00
25/04/2006	GOVI On 01-February-07			jGovi	255.4000	255.3860	255.3960	255.3860	0.00
25/04/2006	GOVI On 04-May-06			jGovi	242.2400	242.2180	242.2420	242.2180	0.00
25/04/2006	GOVI On 03-August-06			jGovi	246.5400	246.5210	246.5400	246.5210	561.00
25/04/2006	GOVI On 02-November-06			jGovi	250.9600	250.9440	250.9580	250.9440	301.00
25/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	253985	253886	253985	253886	0.00
25/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	25	26	25	26	0.00
25/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	122420	122180	122420	122180	0.00
25/04/2006	GOVI On 04-May-06	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
25/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	165416	165227	165416	165227	0.00
25/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	16	17	16	17	0.00
25/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	209614	209475	209614	209475	0.00
25/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	34	35	34	35	0.00
25/04/2006	J153 On 31-August-10			jSwap	7.1600	7.1600	0.0131	0.0130	0.00
25/04/2006	J157 On 15-September-15			jSwap	7.3900	7.3860	0.0079	0.0078	0.00
25/04/2006	J186 On 21-December-26			jSwap	7.0900	7.0960	0.0450	0.0443	0.00
25/04/2006	J194 On 28-February-08			jSwap	7.1000	7.1060	0.0074	0.0073	0.00
25/04/2006	J201 On 22-December-14			jSwap	7.3500	7.3530	0.0100	0.0100	0.00
25/04/2006	J203 On 15-September-17			jSwap	7.3700	7.3750	0.0102	0.0097	0.00
25/04/2006	J204 On 21-December-18			jSwap	7.3700	7.3700	0.0111	0.0110	0.00
25/04/2006	J207 On 15-January-20			jSwap	7.3600	7.3530	0.0570	0.0571	0.00
25/04/2006	JBAR On 16-March-05			jBar	0.0000	7.0830	0.0000	0.0000	0.00
25/04/2006	JFRA On 01-February-07			jFra	7.2200	7.2590	0.0177	0.0178	500.00
25/04/2006	JFRA On 07-February-08			jFra	7.4300	7.4710	0.0182	0.0183	0.00
25/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1220	0.0174	0.0175	0.00
25/04/2006	JFRA On 03-May-07			jFra	7.2600	7.3090	0.0178	0.0179	0.00
25/04/2006	JFRA On 03-August-06			jFra	7.1200	7.1530	0.0174	0.0175	0.00
25/04/2006	JFRA On 02-August-07			jFra	7.3100	7.3610	0.0179	0.0180	0.00
25/04/2006	JFRA On 02-November-06			jFra	7.1500	7.1970	0.0175	0.0176	0.00
25/04/2006	JFRA On 01-November-07			jFra	7.3800	7.4320	0.0194	0.0196	0.00
25/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	966	1006	966	1006	0.00
25/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1645	1596	1645	1596	0.00
25/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26601	26666	26601	26666	0.00
25/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26754	26727	26754	26727	0.00
25/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	364	390	364	390	0.00
25/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	88	90	88	90	0.00
25/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1219	1272	1219	1272	0.00
25/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1802	1740	1802	1740	0.00
25/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	874	927	874	927	0.00
25/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	585	552	585	552	0.00
25/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1441	1502	1441	1502	0.00
25/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1909	1842	1909	1842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1244	1309	1244	1309	0.00
25/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	872	826	872	826	0.00
25/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1753	1822	1753	1822	0.00
25/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	2074	2001	2074	2001	0.00
25/04/2006	JN02 On 04-May-06			jNote	7.2400	7.2830	0.1346	0.1353	0.00
25/04/2006	JN02 On 03-August-06			jNote	7.3000	7.3260	0.1356	0.1361	0.00
25/04/2006	JN02 On 02-November-06			jNote	7.3500	7.3680	0.1365	0.1368	0.00
25/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	3092	3635	3092	3635	0.00
25/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	3173	2987	3173	2987	0.00
25/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	10868	11205	10868	11205	0.00
25/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	10015	9795	10015	9795	0.00
25/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	15381	15571	15381	15571	0.00
25/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13489	13382	13489	13382	0.00
25/04/2006	JN05 On 04-May-06			jNote	7.4500	7.4480	0.3097	0.3095	0.00
25/04/2006	JN05 On 03-August-06			jNote	7.4800	7.4790	0.3107	0.3105	0.00
25/04/2006	JN05 On 02-November-06			jNote	7.5100	7.5090	0.3116	0.3114	0.00
25/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	8993	8914	8993	8914	0.00
25/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	559	689	559	689	0.00
25/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	15961	15876	15961	15876	0.00
25/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	6248	6371	6248	6371	0.00
25/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	20483	20392	20483	20392	0.00
25/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9535	9652	9535	9652	0.00
25/04/2006	JN10 On 04-May-06			jNote	7.5200	7.5330	0.5268	0.5274	0.00
25/04/2006	JN10 On 03-August-06			jNote	7.5400	7.5460	0.5273	0.5278	0.00
25/04/2006	JN10 On 02-November-06			jNote	7.5500	7.5590	0.5277	0.5282	0.00
25/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	19066	19834	19066	19834	0.00
25/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	18	21	18	21	0.00
25/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	23332	23856	23332	23856	0.00
25/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	3254	3154	3254	3154	0.00
25/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	27142	27621	27142	27621	0.00
25/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	6177	6032	6177	6032	0.00
25/04/2006	JROD On 28-April-06			jRod	6.7100	6.7060	0.0029	0.0029	0.00
25/04/2006	JROD On 31-May-06			jRod	6.7700	6.7720	0.0029	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
25/04/2006	JROD On 30-June-06			jRod	6.8800	6.8910	0.0026	0.0026	0.00
25/04/2006	JROD On 31-July-06			jRod	6.9100	6.9140	0.0052	0.0052	0.00
25/04/2006	JROD On 31-August-06			jRod	6.9800	6.9870	0.0049	0.0049	0.00
25/04/2006	R153 On 01-February-07			Bond Future	7.1500	7.1510	123.7951	123.8019	0.00
25/04/2006	R153 On 04-May-06			Bond Future	7.1600	7.1610	123.7739	123.7739	234.00
25/04/2006	R153 On 03-August-06			Bond Future	7.1500	7.1530	125.9774	125.9774	30.00
25/04/2006	R153 On 02-November-06			Bond Future	7.1500	7.1470	121.6455	121.6492	0.00
25/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	15169	15230	15169	15230	0.00
25/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	11839	11832	11839	11832	0.00
25/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	4453	4546	4453	4546	0.00
25/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	785	878	785	878	10.00
25/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	9603	9640	9603	9640	0.00
25/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	5825	5862	5825	5862	0.00
25/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12422	12469	12422	12469	0.00
25/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8681	8692	8681	8692	0.00
25/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	10195	10248	10195	10248	0.00
25/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	15472	15455	15472	15455	0.00
25/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	197	241	197	241	0.00
25/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6869	6913	6869	6913	0.00
25/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	4447	4480	4447	4480	0.00
25/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	10437	10470	10437	10470	0.00
25/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	7158	7198	7158	7198	0.00
25/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	12612	12615	12612	12615	0.00
25/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	16493	16526	16493	16526	0.00
25/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3048	3080	3048	3080	100.00
25/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	41498	41547	41498	41547	0.00
25/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	1859	1872	1859	1872	100.00
25/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	49692	49740	49692	49740	0.00
25/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1295	1306	1295	1306	0.00
25/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	13910	13917	13910	13917	0.00
25/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	13	20	13	20	0.00
25/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	24017	24017	24017	24017	0.00
25/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	24548	24572	24548	24572	0.00
25/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1533	1557	1533	1557	0.00
25/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	33257	33273	33257	33273	0.00
25/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	770	786	770	786	0.00
25/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	34029	34029	34029	34029	0.00
25/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43934	43934	43934	43934	0.00
25/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
25/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	17123	17124	17123	17124	0.00
25/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	53734	53734	53734	53734	0.00
25/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	63429	63429	63429	63429	0.00
25/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	73022	73022	73022	73022	0.00
25/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	82513	82513	82513	82513	0.00
25/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	42250	42261	42250	42261	0.00
25/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	387	398	387	398	0.00
25/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	51330	51336	51330	51336	0.00
25/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	186	192	186	192	0.00
25/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	60420	60423	60420	60423	0.00
25/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	90	93	90	93	0.00
25/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	69470	69473	69470	69473	0.00
25/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	46	49	46	49	0.00
25/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3297	3326	3297	3326	0.00
25/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	26026	25986	26026	25986	0.00
25/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	6215	6256	6215	6256	0.00
25/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	20177	20150	20177	20150	0.00
25/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	21003	21071	21003	21071	0.00
25/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9146	9145	9146	9145	0.00
25/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	27422	27494	27422	27494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7116	7119	7116	7119	0.00
25/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	34249	34324	34249	34324	0.00
25/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5571	5577	5571	5577	0.00
25/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	41378	41454	41378	41454	0.00
25/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4405	4412	4405	4412	0.00
25/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	48700	48777	48700	48777	0.00
25/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3507	3515	3507	3515	0.00
25/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	56158	56236	56158	56236	0.00
25/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2821	2829	2821	2829	0.00
25/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	63720	63797	63720	63797	0.00
25/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2312	2320	2312	2320	0.00
25/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	71321	71398	71321	71398	0.00
25/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1916	1924	1916	1924	0.00
25/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3491	3519	3491	3519	0.00
25/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	18230	18221	18230	18221	0.00
25/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	18721	18772	18721	18772	0.00
25/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	5875	5889	5875	5889	0.00
25/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	25838	25890	25838	25890	0.00
25/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3974	3989	3974	3989	0.00
25/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	33498	33550	33498	33550	0.00
25/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2704	2719	2704	2719	0.00
25/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1321	1337	1321	1337	0.00
25/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	25436	25416	25436	25416	0.00
25/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	57988	58033	57988	58033	0.00
25/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	915	924	915	924	0.00
25/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	66317	66361	66317	66361	0.00
25/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	653	661	653	661	0.00
25/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	74646	74689	74646	74689	0.00
25/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	473	479	473	479	0.00
25/04/2006	R157 On 01-February-07			Bond Future	7.4000	7.3940	143.7018	143.7096	0.00
25/04/2006	R157 On 04-May-06			Bond Future	7.3700	7.3720	142.8833	142.8749	114.00
25/04/2006	R157 On 03-August-06			Bond Future	7.3800	7.3760	145.4228	145.4228	13.00
25/04/2006	R157 On 02-November-06			Bond Future	7.3800	7.3820	141.2065	141.2065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	32754	32848	32754	32848	0.00
25/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	24592	24608	24592	24608	0.00
25/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	928	1059	928	1059	0.00
25/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	11156	11371	11156	11371	0.00
25/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	21290	21366	21290	21366	0.00
25/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	11155	11231	11155	11231	0.00
25/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	26917	26974	26917	26974	0.00
25/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	17505	17561	17505	17561	0.00
25/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	11755	11837	11755	11837	50.00
25/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	960	1126	960	1126	0.00
25/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	40301	40353	40301	40353	0.00
25/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	11226	11279	11226	11279	158.00
25/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	10276	10347	10276	10347	0.00
25/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	20676	20748	20676	20748	0.00
25/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	15934	15987	15934	15987	0.00
25/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	26565	26618	26565	26618	0.00
25/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	21854	21936	21854	21936	0.00
25/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	33231	33235	33231	33235	0.00
25/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	35762	35825	35762	35825	0.00
25/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	5491	5553	5491	5553	100.00
25/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	88608	88636	88608	88636	0.00
25/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	2756	2784	2756	2784	117.00
25/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	31412	31336	31412	31336	0.00
25/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	12	20	12	20	0.00
25/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	51598	51514	51598	51514	0.00
25/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	52544	52587	52544	52587	0.00
25/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	2527	2569	2527	2569	0.00
25/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	71397	71313	71397	71313	0.00
25/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	70502	70528	70502	70528	0.00
25/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1120	1146	1120	1146	0.00
25/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	109833	109749	109833	109749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
25/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	2	4	2	4	0.00
25/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	31680	31766	31680	31766	0.00
25/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	90805	90721	90805	90721	0.00
25/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	128487	128403	128487	128403	0.00
25/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	146778	146694	146778	146694	0.00
25/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3690	3738	3690	3738	0.00
25/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	35034	35082	35034	35082	0.00
25/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	88855	88870	88855	88870	0.00
25/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	484	498	484	498	0.00
25/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	107204	107212	107204	107212	0.00
25/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	207	215	207	215	0.00
25/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	125353	125357	125353	125357	0.00
25/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	89	93	89	93	0.00
25/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	143221	143223	143221	143223	0.00
25/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	39	41	39	41	0.00
25/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3338	3365	3338	3365	0.00
25/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	55233	55260	55233	55260	0.00
25/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	8071	8113	8071	8113	0.00
25/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	39134	39177	39134	39177	0.00
25/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	55449	55494	55449	55494	0.00
25/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7086	7131	7086	7131	0.00
25/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	71711	71747	71711	71747	0.00
25/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4425	4461	4425	4461	0.00
25/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	105796	105817	105796	105817	0.00
25/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1726	1747	1726	1747	0.00
25/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	123033	123049	123033	123049	0.00
25/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1089	1105	1089	1105	0.00
25/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	140155	140166	140155	140166	0.00
25/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	671	682	671	682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	157112	157120	157112	157120	0.00
25/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	416	424	416	424	0.00
25/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	173789	173793	173789	173793	0.00
25/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	202	206	202	206	0.00
25/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	13274	13341	13274	13341	0.00
25/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	44563	44551	44563	44551	0.00
25/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	45319	45419	45319	45419	0.00
25/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	17981	18004	17981	18004	0.00
25/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	59253	59356	59253	59356	0.00
25/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13095	13120	13095	13120	0.00
25/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	74198	74301	74198	74301	0.00
25/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9568	9593	9568	9593	0.00
25/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	89777	89879	89777	89879	0.00
25/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7016	7040	7016	7040	0.00
25/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	105732	105832	105732	105832	0.00
25/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5174	5196	5174	5196	0.00
25/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	121872	121970	121872	121970	0.00
25/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3845	3864	3845	3864	0.00
25/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	138059	138154	138059	138154	0.00
25/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2881	2898	2881	2898	0.00
25/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	154194	154286	154194	154286	0.00
25/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2179	2194	2179	2194	0.00
25/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	169922	170011	169922	170011	0.00
25/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1378	1388	1378	1388	0.00
25/04/2006	R186 On 01-February-07			Bond Future	7.1200	7.1240	137.0018	136.9353	0.00
25/04/2006	R186 On 04-May-06			Bond Future	7.1300	7.1310	140.1775	140.0961	34.00
25/04/2006	R186 On 03-August-06			Bond Future	7.1200	7.1290	137.3604	137.2930	30.00
25/04/2006	R186 On 02-November-06			Bond Future	7.1200	7.1250	139.8256	139.7586	0.00
25/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	32338	32109	32338	32109	0.00
25/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	48292	48727	48292	48727	0.00
25/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	18307	17876	18307	17876	0.00
25/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	1495	1878	1495	1878	0.00
25/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	33155	32854	33155	32854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	16328	16701	16328	16701	0.00
25/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	24285	24080	24285	24080	0.00
25/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	40495	40959	40495	40959	0.00
25/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	51513	51203	51513	51203	0.00
25/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	34268	34622	34268	34622	0.00
25/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	42883	42573	42883	42573	0.00
25/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	25643	26003	25643	26003	0.00
25/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	1236	1319	1236	1319	0.00
25/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	18366	19263	18366	19263	0.00
25/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	15017	14862	15017	14862	0.00
25/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	31887	32406	31887	32406	0.00
25/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	18088	17941	18088	17941	0.00
25/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	68482	68999	68482	68999	0.00
25/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
25/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	52374	53189	52374	53189	0.00
25/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	4790	4742	4790	4742	0.00
25/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	56639	57264	56639	57264	0.00
25/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	11352	11242	11352	11242	0.00
25/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	62273	62832	62273	62832	0.00
25/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	49525	48726	49525	48726	0.00
25/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	17	33	17	33	0.00
25/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	57077	56639	57077	56639	0.00
25/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	7780	8015	7780	8015	0.00
25/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	81012	80198	81012	80198	0.00
25/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	84151	83613	84151	83613	0.00
25/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	3557	3693	3557	3693	0.00
25/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	111375	110561	111375	110561	0.00
25/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	112367	111768	112367	111768	0.00
25/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1601	1675	1601	1675	0.00
25/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	88976	89790	88976	89790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	140646	139832	140646	139832	0.00
25/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	168871	168057	168871	168057	0.00
25/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	196095	195280	196095	195280	0.00
25/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	222359	221544	222359	221544	0.00
25/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	140375	139731	140375	139731	0.00
25/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	513	543	513	543	0.00
25/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	168068	167405	168068	167405	0.00
25/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	142	153	142	153	0.00
25/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	195035	194364	195035	194364	0.00
25/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	34	37	34	37	0.00
25/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	221136	220463	221136	220463	0.00
25/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	7	8	7	8	0.00
25/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	246351	245677	246351	245677	0.00
25/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	1	1	1	1	0.00
25/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	65496	65093	65496	65093	0.00
25/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	16013	16280	16013	16280	0.00
25/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	90521	90043	90521	90043	0.00
25/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	9953	10144	9953	10144	0.00
25/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	116794	116260	116794	116260	0.00
25/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6247	6382	6247	6382	0.00
25/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	142647	142060	142647	142060	0.00
25/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3183	3266	3183	3266	0.00
25/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	168883	168260	168883	168260	0.00
25/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1520	1566	1520	1566	0.00
25/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	194967	194322	194967	194322	0.00
25/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	680	704	680	704	0.00
25/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	220562	219905	220562	219905	0.00
25/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	285	297	285	297	0.00
25/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3864	3822	3864	3822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	90812	91439	90812	91439	0.00
25/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	8482	8403	8482	8403	0.00
25/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	94610	95196	94610	95196	0.00
25/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	73670	73289	73670	73289	0.00
25/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	24414	24697	24414	24697	0.00
25/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	97667	97226	97667	97226	0.00
25/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	17538	17762	17538	17762	0.00
25/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	122622	122134	122622	122134	0.00
25/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	12713	12889	12713	12889	0.00
25/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	146514	145975	146514	145975	0.00
25/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	7869	7995	7869	7995	0.00
25/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	171070	170491	171070	170491	0.00
25/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	4693	4778	4693	4778	0.00
25/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	195844	195235	195844	195235	0.00
25/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2696	2752	2696	2752	0.00
25/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	220489	219859	220489	219859	0.00
25/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1493	1527	1493	1527	0.00
25/04/2006	R194 On 01-February-07			Bond Future	7.0000	7.0000	107.4026	107.3995	0.00
25/04/2006	R194 On 04-May-06			Bond Future	7.0800	7.0860	106.7595	106.7509	55.00
25/04/2006	R194 On 03-August-06			Bond Future	7.0500	7.0550	108.6589	108.6514	55.00
25/04/2006	R194 On 02-November-06			Bond Future	7.0200	7.0200	105.5376	105.5326	0.00
25/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3895	3886	3895	3886	0.00
25/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	3864	3886	3864	3886	0.00
25/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	284	297	284	297	0.00
25/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	1685	1784	1685	1784	0.00
25/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2320	2299	2320	2299	0.00
25/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3070	3124	3070	3124	0.00
25/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3250	3234	3250	3234	0.00
25/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3453	3488	3453	3488	0.00
25/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	3011	2955	3011	2955	0.00
25/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	97	127	97	127	0.00
25/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4701	4666	4701	4666	0.00
25/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1709	1749	1709	1749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5348	5326	5348	5326	0.00
25/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2388	2416	2388	2416	0.00
25/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2379	2373	2379	2373	0.00
25/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	4927	4952	4927	4952	0.00
25/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1682	1672	1682	1672	0.00
25/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5062	5103	5062	5103	0.00
25/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	780	772	780	772	0.00
25/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5290	5357	5290	5357	0.00
25/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5640	5629	5640	5629	0.00
25/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3040	3060	3040	3060	0.00
25/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	7206	7121	7206	7121	0.00
25/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	1	2	1	2	0.00
25/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7627	7578	7627	7578	0.00
25/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	911	938	911	938	0.00
25/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	11473	11387	11473	11387	0.00
25/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10904	10846	10904	10846	0.00
25/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	482	500	482	500	0.00
25/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15718	15631	15718	15631	0.00
25/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	14374	14310	14374	14310	0.00
25/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	265	276	265	276	0.00
25/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	14486	14573	14486	14573	0.00
25/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10101	10187	10101	10187	0.00
25/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	5739	5825	5739	5825	0.00
25/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19939	19853	19939	19853	0.00
25/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	24138	24052	24138	24052	0.00
25/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	28314	28228	28314	28228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	32468	32382	32468	32382	0.00
25/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17879	17809	17879	17809	0.00
25/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	100	105	100	105	0.00
25/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	21464	21391	21464	21391	0.00
25/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	33	36	33	36	0.00
25/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	25074	25000	25074	25000	0.00
25/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	10	11	10	11	0.00
25/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28683	28609	28683	28609	0.00
25/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	2	3	2	3	0.00
25/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	7	7	7	7	0.00
25/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13002	13052	13002	13052	0.00
25/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	98	97	98	97	0.00
25/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	9874	9924	9874	9924	0.00
25/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	589	585	589	585	0.00
25/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7160	7206	7160	7206	0.00
25/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7783	7755	7783	7755	0.00
25/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1673	1695	1673	1695	0.00
25/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10441	10408	10441	10408	0.00
25/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1194	1212	1194	1212	0.00
25/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	13223	13186	13223	13186	0.00
25/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	853	867	853	867	0.00
25/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15969	15928	15969	15928	0.00
25/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	490	499	490	499	0.00
25/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18842	18797	18842	18797	0.00
25/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	266	272	266	272	0.00
25/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	149	148	149	148	0.00
25/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10489	10520	10489	10520	0.00
25/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	541	540	541	540	0.00
25/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8274	8304	8274	8304	0.00
25/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1274	1270	1274	1270	0.00
25/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6409	6437	6409	6437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7617	7604	7617	7604	0.00
25/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2459	2476	2459	2476	0.00
25/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9733	9717	9733	9717	0.00
25/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2024	2040	2024	2040	0.00
25/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11944	11927	11944	11927	0.00
25/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1696	1709	1696	1709	0.00
25/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13979	13959	13979	13959	0.00
25/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1200	1211	1200	1211	0.00
25/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	16128	16106	16128	16106	0.00
25/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	827	836	827	836	0.00
25/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18368	18344	18368	18344	0.00
25/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	556	562	556	562	0.00
25/04/2006	R201 On 01-February-07			Bond Future	7.3800	7.3820	109.1720	109.1720	0.00
25/04/2006	R201 On 04-May-06			Bond Future	7.3600	7.3620	112.0761	112.0695	66.00
25/04/2006	R201 On 03-August-06			Bond Future	7.3700	7.3690	109.6519	109.6454	26.00
25/04/2006	R201 On 02-November-06			Bond Future	7.3700	7.3730	111.6170	111.6106	0.00
25/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	22969	23003	22969	23003	0.00
25/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	15698	15732	15698	15732	0.00
25/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	9739	9780	9739	9780	0.00
25/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	548	656	548	656	0.00
25/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	16022	16035	16022	16035	0.00
25/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	7489	7567	7489	7567	0.00
25/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10986	10997	10986	10997	0.00
25/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	18763	18837	18763	18837	0.00
25/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19971	19973	19971	19973	0.00
25/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	11888	11954	11888	11954	0.00
25/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14100	14131	14100	14131	0.00
25/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	22308	22339	22308	22339	0.00
25/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7560	7586	7560	7586	0.00
25/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	31531	31556	31531	31556	0.00
25/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4962	4974	4962	4974	0.00
25/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	28896	28972	28896	28972	0.00
25/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	27910	27901	27910	27901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	3451	3507	3451	3507	0.00
25/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	25477	25414	25477	25414	0.00
25/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	5	9	5	9	0.00
25/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	41438	41372	41438	41372	0.00
25/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	41634	41604	41634	41604	0.00
25/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1549	1584	1549	1584	0.00
25/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	57097	57031	57097	57031	0.00
25/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	56108	56063	56108	56063	0.00
25/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	690	711	690	711	0.00
25/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	72455	72388	72455	72388	0.00
25/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	87518	87451	87518	87451	0.00
25/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	102292	102226	102292	102226	0.00
25/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	116785	116719	116785	116719	0.00
25/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	70772	70718	70772	70718	0.00
25/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	310	321	310	321	0.00
25/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	85313	85253	85313	85253	0.00
25/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	89	94	89	94	0.00
25/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	99733	99669	99733	99669	0.00
25/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	22	23	22	23	0.00
25/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	113931	113867	113931	113867	0.00
25/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	5	5	5	5	0.00
25/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1647	1656	1647	1656	0.00
25/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	42044	42116	42044	42116	0.00
25/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	31012	31003	31012	31003	0.00
25/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	7362	7416	7362	7416	0.00
25/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	43544	43524	43544	43524	0.00
25/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4614	4657	4614	4657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	56837	56806	56837	56806	0.00
25/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	2907	2940	2907	2940	0.00
25/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	70455	70415	70455	70415	0.00
25/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	1799	1824	1799	1824	0.00
25/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	83988	83939	83988	83939	0.00
25/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	878	892	878	892	0.00
25/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	97701	97646	97701	97646	0.00
25/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	399	407	399	407	0.00
25/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	111405	111345	111405	111345	0.00
25/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	168	173	168	173	0.00
25/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	3272	3289	3272	3289	0.00
25/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	43296	43313	43296	43313	0.00
25/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	33626	33659	33626	33659	0.00
25/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	11155	11188	11155	11188	0.00
25/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	45849	45881	45849	45881	0.00
25/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	8450	8481	8450	8481	0.00
25/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	57877	57904	57877	57904	0.00
25/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5816	5844	5816	5844	0.00
25/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	70775	70799	70775	70799	0.00
25/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4316	4340	4316	4340	0.00
25/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	83217	83235	83217	83235	0.00
25/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2616	2634	2616	2634	0.00
25/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	96013	96025	96013	96025	0.00
25/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1521	1534	1521	1534	0.00
25/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	108984	108992	108984	108992	0.00
25/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	848	856	848	856	0.00
25/04/2006	R203 On 01-February-07			Bond Future	7.4000	7.4000	109.4775	109.4397	0.00
25/04/2006	R203 On 04-May-06			Bond Future	7.3800	7.3810	107.8591	107.8194	0.00
25/04/2006	R203 On 03-August-06			Bond Future	7.3800	7.3850	109.7771	109.7381	0.00
25/04/2006	R203 On 02-November-06			Bond Future	7.3900	7.3900	107.5740	107.5356	0.00
25/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	31108	30945	31108	30945	0.00
25/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	23215	23429	23215	23429	0.00
25/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	11250	11139	11250	11139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	1475	1760	1475	1760	0.00
25/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	21378	21225	21378	21225	0.00
25/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	12060	12297	12060	12297	0.00
25/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	26746	26583	26746	26583	0.00
25/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	17955	18177	17955	18177	0.00
25/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	22052	21931	22052	21931	0.00
25/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	33081	33337	33081	33337	0.00
25/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	1449	1557	1449	1557	0.00
25/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	11505	12010	11505	12010	0.00
25/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	11836	11757	11836	11757	0.00
25/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	22053	22364	22053	22364	0.00
25/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	17438	17328	17438	17328	0.00
25/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	27881	28155	27881	28155	0.00
25/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	5675	5646	5675	5646	0.00
25/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	35906	36267	35906	36267	0.00
25/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	10545	10479	10545	10479	0.00
25/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	40683	41002	40683	41002	0.00
25/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	29159	28784	29159	28784	0.00
25/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	33	55	33	55	0.00
25/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	34162	33928	34162	33928	0.00
25/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	5775	5931	5775	5931	0.00
25/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	48008	47612	48008	47612	0.00
25/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	49392	49089	49392	49089	0.00
25/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2389	2476	2389	2476	0.00
25/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	66435	66038	66435	66038	0.00
25/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	66023	65673	66023	65673	0.00
25/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	845	886	845	886	0.00
25/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	30	42	30	42	0.00
25/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	30413	30821	30413	30821	0.00
25/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	119103	118707	119103	118707	0.00
25/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	84418	84022	84418	84022	0.00
25/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	101970	101574	101970	101574	0.00
25/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	83176	82801	83176	82801	0.00
25/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	254	270	254	270	0.00
25/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	100313	99927	100313	99927	0.00
25/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	64	69	64	69	0.00
25/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	117181	116792	117181	116792	0.00
25/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	14	15	14	15	0.00
25/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2982	2966	2982	2966	0.00
25/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	73949	74318	73949	74318	0.00
25/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5867	5833	5867	5833	0.00
25/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	56176	56526	56176	56526	0.00
25/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	38373	38155	38373	38155	0.00
25/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	10800	10966	10800	10966	0.00
25/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	51953	51683	51953	51683	0.00
25/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6036	6150	6036	6150	0.00
25/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	66954	66642	66954	66642	0.00
25/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3121	3193	3121	3193	0.00
25/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	82822	82479	82822	82479	0.00
25/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1488	1529	1488	1529	0.00
25/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	99082	98719	99082	98719	0.00
25/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	652	674	652	674	0.00
25/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5758	5725	5758	5725	0.00
25/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	76278	76624	76278	76624	0.00
25/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	9528	9474	9528	9474	0.00
25/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	59752	60075	59752	60075	0.00
25/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	14887	14803	14887	14803	0.00
25/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	45284	45577	45284	45577	0.00
25/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	41982	41776	41982	41776	0.00
25/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	15602	15773	15602	15773	0.00
25/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	54459	54211	54459	54211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10016	10145	10016	10145	0.00
25/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	68221	67937	68221	67937	0.00
25/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6128	6221	6128	6221	0.00
25/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	82908	82593	82908	82593	0.00
25/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3567	3630	3567	3630	0.00
25/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	98169	97831	98169	97831	0.00
25/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	1973	2013	1973	2013	0.00
25/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	113705	113351	113705	113351	0.00
25/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1035	1059	1035	1059	0.00
25/04/2006	R204 On 01-February-07			Bond Future	7.4000	7.3980	105.7211	105.7211	0.00
25/04/2006	R204 On 04-May-06			Bond Future	7.3800	7.3820	108.0679	108.0595	80.00
25/04/2006	R204 On 03-August-06			Bond Future	7.3900	7.3870	105.9503	105.9503	83.00
25/04/2006	R204 On 02-November-06			Bond Future	7.3900	7.3910	107.8458	107.8458	0.00
25/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	33301	33352	33301	33352	0.00
25/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	25128	25179	25128	25179	0.00
25/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	50272	50188	50272	50188	0.00
25/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	51875	51919	51875	51919	0.00
25/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	2712	2757	2712	2757	0.00
25/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	29303	29367	29303	29367	0.00
25/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	20448	20511	20448	20511	0.00
25/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	19484	19548	19484	19548	0.00
25/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	31089	31153	31089	31153	0.00
25/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	23694	23746	23694	23746	0.00
25/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	35706	35757	35706	35757	0.00
25/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	12091	12148	12091	12148	0.00
25/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	44696	44754	44696	44754	0.00
25/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	16066	16113	16066	16113	0.00
25/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	48786	48834	48786	48834	0.00
25/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3677	3710	3677	3710	0.00
25/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	79968	80001	79968	80001	0.00
25/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	6951	6997	6951	6997	0.00
25/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	61113	61159	61113	61159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	41444	41501	41444	41501	0.00
25/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	12652	12709	12652	12709	0.00
25/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55553	55599	55553	55599	0.00
25/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7333	7380	7333	7380	0.00
25/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	71120	71154	71120	71154	0.00
25/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	3968	4002	3968	4002	0.00
25/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	87603	87626	87603	87626	0.00
25/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	1999	2022	1999	2022	0.00
25/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	104526	104539	104526	104539	0.00
25/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	936	949	936	949	0.00
25/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	121528	121535	121528	121535	0.00
25/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	407	414	407	414	0.00
25/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	6282	6314	6282	6314	0.00
25/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	82052	82085	82052	82085	0.00
25/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	10335	10376	10335	10376	0.00
25/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	64304	64344	64304	64344	0.00
25/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	44803	44850	44803	44850	0.00
25/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	16954	17001	16954	17001	0.00
25/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	57971	58011	57971	58011	0.00
25/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	10940	10980	10940	10980	0.00
25/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	72469	72502	72469	72502	0.00
25/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6737	6769	6737	6769	0.00
25/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	87919	87944	87919	87944	0.00
25/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	3953	3977	3953	3977	0.00
25/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	103954	103970	103954	103970	0.00
25/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2207	2224	2207	2224	0.00
25/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	120257	120268	120257	120268	0.00
25/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1172	1183	1172	1183	0.00
25/04/2006	R207 On 01-February-07			Bond Future	7.3800	7.3780	99.3536	99.3782	0.00
25/04/2006	R207 On 04-May-06			Bond Future	7.3700	7.3650	101.2698	101.2867	0.00
25/04/2006	R207 On 03-August-06			Bond Future	7.3700	7.3710	99.4278	99.4446	0.00
25/04/2006	R207 On 02-November-06			Bond Future	7.3800	7.3720	101.2075	101.2323	0.00
25/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	34732	34923	34732	34923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25055	25000	25055	25000	0.00
25/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	51737	51907	51737	51907	0.00
25/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	53346	53538	53346	53538	0.00
25/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	2646	2671	2646	2671	0.00
25/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	10049	10184	10049	10184	0.00
25/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	20479	20366	20479	20366	0.00
25/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	20246	20437	20246	20437	0.00
25/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	9962	9904	9962	9904	0.00
25/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	24858	25023	24858	25023	0.00
25/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	35660	35579	35660	35579	0.00
25/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	16965	17100	16965	17100	0.00
25/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	48820	48710	48820	48710	0.00
25/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	4061	4139	4061	4139	0.00
25/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	35796	35625	35796	35625	0.00
25/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1294	1328	1294	1328	0.00
25/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	54944	54730	54944	54730	0.00
25/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	51320	51563	51320	51563	0.00
25/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1305	1300	1305	1300	0.00
25/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	34434	34661	34434	34661	0.00
25/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	4008	3986	4008	3986	0.00
25/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	69403	69651	69403	69651	0.00
25/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	339	338	339	338	0.00
25/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	87663	87912	87663	87912	0.00
25/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	69	70	69	70	0.00
25/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	105629	105878	105629	105878	0.00
25/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	11	11	11	11	0.00
25/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	123154	123402	123154	123402	0.00
25/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	1	1	1	0.00
25/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	10992	11097	10992	11097	0.00
25/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	64495	64354	64495	64354	0.00
25/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	46486	46698	46486	46698	0.00
25/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	16887	16854	16887	16854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	59872	60100	59872	60100	0.00
25/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	10893	10875	10893	10875	0.00
25/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	74547	74785	74547	74785	0.00
25/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	6712	6704	6712	6704	0.00
25/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	90128	90371	90128	90371	0.00
25/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	3944	3942	3944	3942	0.00
25/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	106247	106493	106247	106493	0.00
25/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2208	2209	2208	2209	0.00
25/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	122592	122839	122592	122839	0.00
25/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1177	1178	1177	1178	0.00
25/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6732	6809	6732	6809	0.00
25/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	82494	82326	82494	82326	0.00
26/04/2006	GOVI On 01-February-07			jGovi	254.6900	255.3960	254.6920	255.3960	0.00
26/04/2006	GOVI On 04-May-06			jGovi	241.5500	242.2420	241.5470	242.2420	0.00
26/04/2006	GOVI On 03-August-06			jGovi	245.8300	246.5400	245.8300	246.5400	561.00
26/04/2006	GOVI On 02-November-06			jGovi	250.2400	250.9580	250.2440	250.9580	301.00
26/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	246953	253985	246953	253985	0.00
26/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	33	25	33	25	0.00
26/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	115470	122420	115470	122420	0.00
26/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
26/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	158323	165416	158323	165416	0.00
26/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	23	16	23	16	0.00
26/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	202486	209614	202486	209614	0.00
26/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	46	34	46	34	0.00
26/04/2006	J153 On 31-August-10			jSwap	7.2100	7.1590	0.0110	0.0131	0.00
26/04/2006	J157 On 15-September-15			jSwap	7.4400	7.3850	0.0038	0.0079	0.00
26/04/2006	J186 On 21-December-26			jSwap	7.1500	7.0900	0.0383	0.0450	0.00
26/04/2006	J194 On 28-February-08			jSwap	7.1500	7.1000	0.0066	0.0074	0.00
26/04/2006	J201 On 22-December-14			jSwap	7.4100	7.3520	0.0063	0.0100	0.00
26/04/2006	J203 On 15-September-17			jSwap	7.4300	7.3690	0.0056	0.0102	0.00
26/04/2006	J204 On 21-December-18			jSwap	7.4300	7.3690	0.0063	0.0111	0.00
26/04/2006	J207 On 15-January-20			jSwap	7.4100	7.3550	0.0518	0.0570	0.00
26/04/2006	JBAR On 16-March-05			jBar	7.0800	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	JFRA On 01-February-07			jFra	7.2600	7.2230	0.0178	0.0177	500.00
26/04/2006	JFRA On 07-February-08			jFra	7.4800	7.4290	0.0183	0.0182	0.00
26/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1130	0.0174	0.0174	0.00
26/04/2006	JFRA On 03-May-07			jFra	7.3100	7.2620	0.0179	0.0178	0.00
26/04/2006	JFRA On 03-August-06			jFra	7.1300	7.1180	0.0175	0.0174	0.00
26/04/2006	JFRA On 02-August-07			jFra	7.3600	7.3090	0.0180	0.0179	0.00
26/04/2006	JFRA On 02-November-06			jFra	7.1800	7.1520	0.0176	0.0175	0.00
26/04/2006	JFRA On 01-November-07			jFra	7.4300	7.3780	0.0196	0.0194	0.00
26/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1003	966	1003	966	0.00
26/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1588	1645	1588	1645	0.00
26/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26645	26601	26645	26601	0.00
26/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26665	26754	26665	26754	0.00
26/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	352	364	352	364	0.00
26/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	80	88	80	88	0.00
26/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1267	1219	1267	1219	0.00
26/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1737	1802	1737	1802	0.00
26/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	891	874	891	874	0.00
26/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	566	585	566	585	0.00
26/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1500	1441	1500	1441	0.00
26/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1836	1909	1836	1909	0.00
26/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1274	1244	1274	1244	0.00
26/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	843	872	843	872	0.00
26/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1818	1753	1818	1753	0.00
26/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1999	2074	1999	2074	0.00
26/04/2006	JN02 On 04-May-06			jNote	7.2800	7.2430	0.1353	0.1346	0.00
26/04/2006	JN02 On 03-August-06			jNote	7.3400	7.2960	0.1363	0.1356	0.00
26/04/2006	JN02 On 02-November-06			jNote	7.3900	7.3520	0.1373	0.1365	0.00
26/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	3242	3092	3242	3092	0.00
26/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	2679	3173	2679	3173	0.00
26/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	11188	10868	11188	10868	0.00
26/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9610	10015	9610	10015	0.00
26/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	15747	15381	15747	15381	0.00
26/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13075	13489	13075	13489	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	JN05 On 04-May-06			jNote	7.5000	7.4530	0.3115	0.3097	0.00
26/04/2006	JN05 On 03-August-06			jNote	7.5400	7.4840	0.3126	0.3107	0.00
26/04/2006	JN05 On 02-November-06			jNote	7.5700	7.5140	0.3136	0.3116	0.00
26/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	10794	8993	10794	8993	0.00
26/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	252	559	252	559	0.00
26/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	17376	15961	17376	15961	0.00
26/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5435	6248	5435	6248	0.00
26/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	21889	20483	21889	20483	0.00
26/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8635	9535	8635	9535	0.00
26/04/2006	JN10 On 04-May-06			jNote	7.5800	7.5220	0.5295	0.5268	0.00
26/04/2006	JN10 On 03-August-06			jNote	7.5900	7.5370	0.5300	0.5273	0.00
26/04/2006	JN10 On 02-November-06			jNote	7.6100	7.5500	0.5304	0.5277	0.00
26/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	22850	19066	22850	19066	0.00
26/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	2	18	2	18	0.00
26/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	26438	23332	26438	23332	0.00
26/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2430	3254	2430	3254	0.00
26/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	30040	27142	30040	27142	0.00
26/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	5084	6177	5084	6177	0.00
26/04/2006	JROD On 28-April-06			jRod	6.6300	6.7060	0.0000	0.0029	0.00
26/04/2006	JROD On 31-May-06			jRod	6.6900	6.7680	0.0029	0.0029	0.00
26/04/2006	JROD On 30-June-06			jRod	6.8000	6.8840	0.0026	0.0026	0.00
26/04/2006	JROD On 31-July-06			jRod	6.8700	6.9090	0.0052	0.0052	0.00
26/04/2006	JROD On 31-August-06			jRod	6.9400	6.9830	0.0050	0.0049	0.00
26/04/2006	R153 On 01-February-07			Bond Future	7.2200	7.1530	123.5718	123.7951	0.00
26/04/2006	R153 On 04-May-06			Bond Future	7.2200	7.1610	123.5471	123.7739	234.00
26/04/2006	R153 On 03-August-06			Bond Future	7.2100	7.1530	125.7436	125.9774	744.00
26/04/2006	R153 On 02-November-06			Bond Future	7.2100	7.1480	121.4143	121.6455	0.00
26/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	13958	15169	13958	15169	0.00
26/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	12861	11839	12861	11839	0.00
26/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	2790	4453	2790	4453	0.00
26/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	1390	785	1390	785	10.00
26/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	8261	9603	8261	9603	0.00
26/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	6822	5825	6822	5825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11138	12422	11138	12422	0.00
26/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9709	8681	9709	8681	0.00
26/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	9224	10195	9224	10195	0.00
26/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	16733	15472	16733	15472	0.00
26/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	47	197	47	197	0.00
26/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	8987	6869	8987	6869	0.00
26/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	3609	4447	3609	4447	0.00
26/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	11937	10437	11937	10437	0.00
26/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	6218	7158	6218	7158	0.00
26/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	13984	12612	13984	12612	0.00
26/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	14749	16493	14749	16493	0.00
26/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3641	3048	3641	3048	100.00
26/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	39443	41498	39443	41498	0.00
26/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2117	1859	2117	1859	100.00
26/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	47561	49692	47561	49692	0.00
26/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1476	1295	1476	1295	0.00
26/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	11656	13910	11656	13910	0.00
26/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	28	13	28	13	0.00
26/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21748	24017	21748	24017	0.00
26/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	22537	24548	22537	24548	0.00
26/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1860	1533	1860	1533	0.00
26/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	31091	33257	31091	33257	0.00
26/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	943	770	943	770	0.00
26/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	31760	34029	31760	34029	0.00
26/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41665	43934	41665	43934	0.00
26/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
26/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	19392	17123	19392	17123	0.00
26/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	51465	53734	51465	53734	0.00
26/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	61161	63429	61161	63429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	70753	73022	70753	73022	0.00
26/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	80245	82513	80245	82513	0.00
26/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	40001	42250	40001	42250	0.00
26/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	477	387	477	387	0.00
26/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	49035	51330	49035	51330	0.00
26/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	230	186	230	186	0.00
26/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	58103	60420	58103	60420	0.00
26/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	111	90	111	90	0.00
26/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	67143	69470	67143	69470	0.00
26/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	58	46	58	46	0.00
26/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	2836	3297	2836	3297	0.00
26/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	27798	26026	27798	26026	0.00
26/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	5502	6215	5502	6215	0.00
26/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	21697	20177	21697	20177	0.00
26/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	19587	21003	19587	21003	0.00
26/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9963	9146	9963	9146	0.00
26/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	25838	27422	25838	27422	0.00
26/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7765	7116	7765	7116	0.00
26/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	32531	34249	32531	34249	0.00
26/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	6086	5571	6086	5571	0.00
26/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	39554	41378	39554	41378	0.00
26/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4813	4405	4813	4405	0.00
26/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	46792	48700	46792	48700	0.00
26/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3832	3507	3832	3507	0.00
26/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	54186	56158	54186	56158	0.00
26/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	3082	2821	3082	2821	0.00
26/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	61698	63720	61698	63720	0.00
26/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2523	2312	2523	2312	0.00
26/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	69261	71321	69261	71321	0.00
26/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	2088	1916	2088	1916	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2910	3491	2910	3491	0.00
26/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	19961	18230	19961	18230	0.00
26/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	17153	18721	17153	18721	0.00
26/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	6619	5875	6619	5875	0.00
26/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	24052	25838	24052	25838	0.00
26/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4501	3974	4501	3974	0.00
26/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	31555	33498	31555	33498	0.00
26/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3073	2704	3073	2704	0.00
26/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1041	1321	1041	1321	0.00
26/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	27468	25436	27468	25436	0.00
26/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	55803	57988	55803	57988	0.00
26/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	1043	915	1043	915	0.00
26/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	64095	66317	64095	66317	0.00
26/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	744	653	744	653	0.00
26/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	72399	74646	72399	74646	0.00
26/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	538	473	538	473	0.00
26/04/2006	R157 On 01-February-07			Bond Future	7.4600	7.3950	143.1880	143.7018	0.00
26/04/2006	R157 On 04-May-06			Bond Future	7.4300	7.3710	142.3798	142.8833	114.00
26/04/2006	R157 On 03-August-06			Bond Future	7.4400	7.3760	144.9066	145.4228	115.00
26/04/2006	R157 On 02-November-06			Bond Future	7.4500	7.3820	140.6870	141.2065	0.00
26/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	29924	32754	29924	32754	0.00
26/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	26900	24592	26900	24592	0.00
26/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	266	928	266	928	0.00
26/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	15529	11156	15529	11156	0.00
26/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	18211	21290	18211	21290	0.00
26/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	13237	11155	13237	11155	0.00
26/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	23966	26917	23966	26917	0.00
26/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	19749	17505	19749	17505	0.00
26/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	7647	11755	7647	11755	50.00
26/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	1887	960	1887	960	0.00
26/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	36686	40301	36686	40301	0.00
26/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	12807	11226	12807	11226	158.00
26/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	8303	10276	8303	10276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	23865	20676	23865	20676	0.00
26/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	13767	15934	13767	15934	0.00
26/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	29594	26565	29594	26565	0.00
26/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	19608	21854	19608	21854	0.00
26/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	36123	33231	36123	33231	0.00
26/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	31799	35762	31799	35762	0.00
26/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	6689	5491	6689	5491	100.00
26/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	83873	88608	83873	88608	0.00
26/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3216	2756	3216	2756	117.00
26/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	26394	31412	26394	31412	0.00
26/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	28	12	28	12	0.00
26/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	46563	51598	46563	51598	0.00
26/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	48003	52544	48003	52544	0.00
26/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	3147	2527	3147	2527	0.00
26/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	66362	71397	66362	71397	0.00
26/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	65639	70502	65639	70502	0.00
26/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1420	1120	1420	1120	0.00
26/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	104798	109833	104798	109833	0.00
26/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
26/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	0	2	0	2	0.00
26/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	36713	31680	36713	31680	0.00
26/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	85770	90805	85770	90805	0.00
26/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	123452	128487	123452	128487	0.00
26/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	141743	146778	141743	146778	0.00
26/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	2755	3690	2755	3690	0.00
26/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	39261	35034	39261	35034	0.00
26/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	83831	88855	83831	88855	0.00
26/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	621	484	621	484	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	102104	107204	102104	107204	0.00
26/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	269	207	269	207	0.00
26/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	120218	125353	120218	125353	0.00
26/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	116	89	116	89	0.00
26/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	138071	143221	138071	143221	0.00
26/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	51	39	51	39	0.00
26/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2640	3338	2640	3338	0.00
26/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	59730	55233	59730	55233	0.00
26/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	6707	8071	6707	8071	0.00
26/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	42966	39134	42966	39134	0.00
26/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	51326	55449	51326	55449	0.00
26/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	8158	7086	8158	7086	0.00
26/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	67224	71711	67224	71711	0.00
26/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	5133	4425	5133	4425	0.00
26/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	100897	105796	100897	105796	0.00
26/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	2023	1726	2023	1726	0.00
26/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	118029	123033	118029	123033	0.00
26/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1280	1089	1280	1089	0.00
26/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	135080	140155	135080	140155	0.00
26/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	791	671	791	671	0.00
26/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	151993	157112	151993	157112	0.00
26/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	492	416	492	416	0.00
26/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	168633	173789	168633	173789	0.00
26/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	241	202	241	202	0.00
26/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	11646	13274	11646	13274	0.00
26/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	48072	44563	48072	44563	0.00
26/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	41979	45319	41979	45319	0.00
26/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	19779	17981	19779	17981	0.00
26/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	55491	59253	55491	59253	0.00
26/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14471	13095	14471	13095	0.00
26/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	70103	74198	70103	74198	0.00
26/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10611	9568	10611	9568	0.00
26/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	85424	89777	85424	89777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7801	7016	7801	7016	0.00
26/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	101184	105732	101184	105732	0.00
26/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5765	5174	5765	5174	0.00
26/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	117178	121872	117178	121872	0.00
26/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	4289	3845	4289	3845	0.00
26/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	133256	138059	133256	138059	0.00
26/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	3216	2881	3216	2881	0.00
26/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	149310	154194	149310	154194	0.00
26/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2434	2179	2434	2179	0.00
26/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	164955	169922	164955	169922	0.00
26/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1548	1378	1548	1378	0.00
26/04/2006	R186 On 01-February-07			Bond Future	7.1800	7.1190	136.1551	137.0018	0.00
26/04/2006	R186 On 04-May-06			Bond Future	7.1900	7.1250	139.3666	140.1775	34.00
26/04/2006	R186 On 03-August-06			Bond Future	7.1900	7.1240	136.5419	137.3604	30.00
26/04/2006	R186 On 02-November-06			Bond Future	7.1800	7.1200	138.9860	139.8256	0.00
26/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	28596	32338	28596	32338	0.00
26/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	53016	48292	53016	48292	0.00
26/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	321	1236	321	1236	0.00
26/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	25559	18366	25559	18366	0.00
26/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	11950	15017	11950	15017	0.00
26/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	37006	31887	37006	31887	0.00
26/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	20767	24285	20767	24285	0.00
26/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	45373	40495	45373	40495	0.00
26/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	11713	18307	11713	18307	0.00
26/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	3011	1495	3011	1495	0.00
26/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	28183	33155	28183	33155	0.00
26/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	19542	16328	19542	16328	0.00
26/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	46662	51513	46662	51513	0.00
26/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	37883	34268	37883	34268	0.00
26/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	37981	42883	37981	42883	0.00
26/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	29137	25643	29137	25643	0.00
26/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	15534	18088	15534	18088	0.00
26/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	74394	68482	74394	68482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
26/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	60481	52374	60481	52374	0.00
26/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	3478	4790	3478	4790	0.00
26/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	63512	56639	63512	56639	0.00
26/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	9266	11352	9266	11352	0.00
26/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	68583	62273	68583	62273	0.00
26/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	41441	49525	41441	49525	0.00
26/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	42	17	42	17	0.00
26/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	50664	57077	50664	57077	0.00
26/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	9552	7780	9552	7780	0.00
26/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	72903	81012	72903	81012	0.00
26/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	76862	84151	76862	84151	0.00
26/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	4453	3557	4453	3557	0.00
26/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	103266	111375	103266	111375	0.00
26/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	104613	112367	104613	112367	0.00
26/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	2032	1601	2032	1601	0.00
26/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	97084	88976	97084	88976	0.00
26/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	132537	140646	132537	140646	0.00
26/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	160762	168871	160762	168871	0.00
26/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	187986	196095	187986	196095	0.00
26/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	214250	222359	214250	222359	0.00
26/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	132349	140375	132349	140375	0.00
26/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	672	513	672	513	0.00
26/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	159932	168068	159932	168068	0.00
26/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	192	142	192	142	0.00
26/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	186863	195035	186863	195035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	48	34	48	34	0.00
26/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	212954	221136	212954	221136	0.00
26/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	10	7	10	7	0.00
26/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	238166	246351	238166	246351	0.00
26/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	2	1	2	1	0.00
26/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	59481	65496	59481	65496	0.00
26/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	18394	16013	18394	16013	0.00
26/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	83700	90521	83700	90521	0.00
26/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	11528	9953	11528	9953	0.00
26/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	109427	116794	109427	116794	0.00
26/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	7276	6247	7276	6247	0.00
26/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	134839	142647	134839	142647	0.00
26/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3772	3183	3772	3183	0.00
26/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	160799	168883	160799	168883	0.00
26/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1832	1520	1832	1520	0.00
26/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	186725	194967	186725	194967	0.00
26/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	834	680	834	680	0.00
26/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	212237	220562	212237	220562	0.00
26/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	356	285	356	285	0.00
26/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	2951	3864	2951	3864	0.00
26/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	98295	90812	98295	90812	0.00
26/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	7012	8482	7012	8482	0.00
26/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	101607	94610	101607	94610	0.00
26/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	67914	73670	67914	73670	0.00
26/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	27125	24414	27125	24414	0.00
26/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	91214	97667	91214	97667	0.00
26/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	19552	17538	19552	17538	0.00
26/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	115648	122622	115648	122622	0.00
26/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	14205	12713	14205	12713	0.00
26/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	139064	146514	139064	146514	0.00
26/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8886	7869	8886	7869	0.00
26/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	163266	171070	163266	171070	0.00
26/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5356	4693	5356	4693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	187791	195844	187791	195844	0.00
26/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3110	2696	3110	2696	0.00
26/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	212270	220489	212270	220489	0.00
26/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1740	1493	1740	1493	0.00
26/04/2006	R194 On 01-February-07			Bond Future	7.0700	6.9970	107.3244	107.4026	0.00
26/04/2006	R194 On 04-May-06			Bond Future	7.1300	7.0810	106.6732	106.7595	55.00
26/04/2006	R194 On 03-August-06			Bond Future	7.1100	7.0500	108.5690	108.6589	55.00
26/04/2006	R194 On 02-November-06			Bond Future	7.0900	7.0160	105.4502	105.5376	0.00
26/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3507	3895	3507	3895	0.00
26/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	4258	3864	4258	3864	0.00
26/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	105	284	105	284	0.00
26/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	2369	1685	2369	1685	0.00
26/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	1920	2320	1920	2320	0.00
26/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3569	3070	3569	3070	0.00
26/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2829	3250	2829	3250	0.00
26/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3907	3453	3907	3453	0.00
26/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2229	3011	2229	3011	0.00
26/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	179	97	179	97	0.00
26/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4116	4701	4116	4701	0.00
26/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2023	1709	2023	1709	0.00
26/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	4806	5348	4806	5348	0.00
26/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2720	2388	2720	2388	0.00
26/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2084	2379	2084	2379	0.00
26/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	5413	4927	5413	4927	0.00
26/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1402	1682	1402	1682	0.00
26/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5656	5062	5656	5062	0.00
26/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	588	780	588	780	0.00
26/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5997	5290	5997	5290	0.00
26/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5175	5640	5175	5640	0.00
26/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3358	3040	3358	3040	0.00
26/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	6344	7206	6344	7206	0.00
26/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	2	1	2	1	0.00
26/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	6911	7627	6911	7627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1094	911	1094	911	0.00
26/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	10610	11473	10610	11473	0.00
26/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10107	10904	10107	10904	0.00
26/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	585	482	585	482	0.00
26/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	14854	15718	14854	15718	0.00
26/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	13532	14374	13532	14374	0.00
26/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	322	265	322	265	0.00
26/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	15350	14486	15350	14486	0.00
26/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10964	10101	10964	10101	0.00
26/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	6602	5739	6602	5739	0.00
26/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19076	19939	19076	19939	0.00
26/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	23275	24138	23275	24138	0.00
26/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	27451	28314	27451	28314	0.00
26/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	31605	32468	31605	32468	0.00
26/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17004	17879	17004	17879	0.00
26/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	125	100	125	100	0.00
26/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	20574	21464	20574	21464	0.00
26/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	42	33	42	33	0.00
26/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	24178	25074	24178	25074	0.00
26/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	13	10	13	10	0.00
26/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	27785	28683	27785	28683	0.00
26/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	3	2	3	2	0.00
26/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	4	7	4	7	0.00
26/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13873	13002	13873	13002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	66	98	66	98	0.00
26/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	10715	9874	10715	9874	0.00
26/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	454	589	454	589	0.00
26/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7899	7160	7899	7160	0.00
26/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7148	7783	7148	7783	0.00
26/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1912	1673	1912	1673	0.00
26/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	9739	10441	9739	10441	0.00
26/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1367	1194	1367	1194	0.00
26/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	12473	13223	12473	13223	0.00
26/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	978	853	978	853	0.00
26/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15174	15969	15174	15969	0.00
26/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	569	490	569	490	0.00
26/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18014	18842	18014	18842	0.00
26/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	313	266	313	266	0.00
26/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	110	149	110	149	0.00
26/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	11232	10489	11232	10489	0.00
26/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	434	541	434	541	0.00
26/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8949	8274	8949	8274	0.00
26/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1076	1274	1076	1274	0.00
26/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6994	6409	6994	6409	0.00
26/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7092	7617	7092	7617	0.00
26/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2715	2459	2715	2459	0.00
26/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9159	9733	9159	9733	0.00
26/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2233	2024	2233	2024	0.00
26/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11333	11944	11333	11944	0.00
26/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1867	1696	1867	1696	0.00
26/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13327	13979	13327	13979	0.00
26/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1330	1200	1330	1200	0.00
26/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	15442	16128	15442	16128	0.00
26/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	924	827	924	827	0.00
26/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	17656	18368	17656	18368	0.00
26/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	625	556	625	556	0.00
26/04/2006	R201 On 01-February-07			Bond Future	7.4500	7.3820	108.7646	109.1720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R201 On 04-May-06			Bond Future	7.4200	7.3610	111.6782	112.0761	66.00
26/04/2006	R201 On 03-August-06			Bond Future	7.4300	7.3680	109.2436	109.6519	26.00
26/04/2006	R201 On 02-November-06			Bond Future	7.4400	7.3720	111.2056	111.6170	0.00
26/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	20685	22969	20685	22969	0.00
26/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	17489	15698	17489	15698	0.00
26/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	6372	9739	6372	9739	0.00
26/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	1161	548	1161	548	0.00
26/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	13532	16022	13532	16022	0.00
26/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	9083	7489	9083	7489	0.00
26/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	9305	10986	9305	10986	0.00
26/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	21196	18763	21196	18763	0.00
26/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	17593	19971	17593	19971	0.00
26/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	13624	11888	13624	11888	0.00
26/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	12368	14100	12368	14100	0.00
26/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	24650	22308	24650	22308	0.00
26/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	6411	7560	6411	7560	0.00
26/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	34457	31531	34457	31531	0.00
26/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	3991	4962	3991	4962	0.00
26/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	32039	28896	32039	28896	0.00
26/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	24686	27910	24686	27910	0.00
26/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	4310	3451	4310	3451	0.00
26/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	21505	25477	21505	25477	0.00
26/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	12	5	12	5	0.00
26/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	37459	41438	37459	41438	0.00
26/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	37975	41634	37975	41634	0.00
26/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1973	1549	1973	1549	0.00
26/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	53118	57097	53118	57097	0.00
26/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	52225	56108	52225	56108	0.00
26/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	890	690	890	690	0.00
26/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	68475	72455	68475	72455	0.00
26/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	83538	87518	83538	87518	0.00
26/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	98313	102292	98313	102292	0.00
26/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	112806	116785	112806	116785	0.00
26/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	66781	70772	66781	70772	0.00
26/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	403	310	403	310	0.00
26/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	81261	85313	81261	85313	0.00
26/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	120	89	120	89	0.00
26/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	95658	99733	95658	99733	0.00
26/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	30	22	30	22	0.00
26/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	109850	113931	109850	113931	0.00
26/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	7	5	7	5	0.00
26/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1233	1647	1233	1647	0.00
26/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	45745	42044	45745	42044	0.00
26/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	28072	31012	28072	31012	0.00
26/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	8537	7362	8537	7362	0.00
26/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	40205	43544	40205	43544	0.00
26/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5389	4614	5389	4614	0.00
26/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	53227	56837	53227	56837	0.00
26/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3412	2907	3412	2907	0.00
26/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	66663	70455	66663	70455	0.00
26/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	2122	1799	2122	1799	0.00
26/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	80049	83988	80049	83988	0.00
26/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1052	878	1052	878	0.00
26/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	93675	97701	93675	97701	0.00
26/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	486	399	486	399	0.00
26/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	107331	111405	107331	111405	0.00
26/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	209	168	209	168	0.00
26/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	2650	3272	2650	3272	0.00
26/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	46748	43296	46748	43296	0.00
26/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	30888	33626	30888	33626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	12491	11155	12491	11155	0.00
26/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	42782	45849	42782	45849	0.00
26/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	9457	8450	9457	8450	0.00
26/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	54532	57877	54532	57877	0.00
26/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	6546	5816	6546	5816	0.00
26/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	67243	70775	67243	70775	0.00
26/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4859	4316	4859	4316	0.00
26/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	79502	83217	79502	83217	0.00
26/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2975	2616	2975	2616	0.00
26/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	92166	96013	92166	96013	0.00
26/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1748	1521	1748	1521	0.00
26/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	105046	108984	105046	108984	0.00
26/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	985	848	985	848	0.00
26/04/2006	R203 On 01-February-07			Bond Future	7.4600	7.3950	108.9879	109.4775	0.00
26/04/2006	R203 On 04-May-06			Bond Future	7.4400	7.3760	107.3846	107.8591	0.00
26/04/2006	R203 On 03-August-06			Bond Future	7.4400	7.3800	109.2943	109.7771	0.00
26/04/2006	R203 On 02-November-06			Bond Future	7.4500	7.3850	107.0913	107.5740	0.00
26/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	28395	31108	28395	31108	0.00
26/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	25397	23215	25397	23215	0.00
26/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	7541	11250	7541	11250	0.00
26/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	2510	1475	2510	1475	0.00
26/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	18523	21378	18523	21378	0.00
26/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	14033	12060	14033	12060	0.00
26/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	24004	26746	24004	26746	0.00
26/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	20041	17955	20041	17955	0.00
26/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	19882	22052	19882	22052	0.00
26/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	35806	33081	35806	33081	0.00
26/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	559	1449	559	1449	0.00
26/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	15360	11505	15360	11505	0.00
26/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	9893	11836	9893	11836	0.00
26/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	24938	22053	24938	22053	0.00
26/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	15360	17438	15360	17438	0.00
26/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	30630	27881	30630	27881	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	4547	5675	4547	5675	0.00
26/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	39606	35906	39606	35906	0.00
26/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	9095	10545	9095	10545	0.00
26/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	44061	40683	44061	40683	0.00
26/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	24447	29159	24447	29159	0.00
26/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	67	33	67	33	0.00
26/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	30495	34162	30495	34162	0.00
26/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	6935	5775	6935	5775	0.00
26/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	43263	48008	43263	48008	0.00
26/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	45142	49392	45142	49392	0.00
26/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2967	2389	2967	2389	0.00
26/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	61690	66435	61690	66435	0.00
26/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	61436	66023	61436	66023	0.00
26/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1087	845	1087	845	0.00
26/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	5	30	5	30	0.00
26/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	35132	30413	35132	30413	0.00
26/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	114358	119103	114358	119103	0.00
26/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	79673	84418	79673	84418	0.00
26/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	97225	101970	97225	101970	0.00
26/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	78432	83176	78432	83176	0.00
26/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	338	254	338	254	0.00
26/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	95509	100313	95509	100313	0.00
26/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	89	64	89	64	0.00
26/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	112359	117181	112359	117181	0.00
26/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	20	14	20	14	0.00
26/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2450	2982	2450	2982	0.00
26/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	78245	73949	78245	73949	0.00
26/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	4945	5867	4945	5867	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	60081	56176	60081	56176	0.00
26/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	35009	38373	35009	38373	0.00
26/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	12263	10800	12263	10800	0.00
26/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	48069	51953	48069	51953	0.00
26/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6979	6036	6979	6036	0.00
26/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	62684	66954	62684	66954	0.00
26/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3678	3121	3678	3121	0.00
26/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	78295	82822	78295	82822	0.00
26/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1788	1488	1788	1488	0.00
26/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	94402	99082	94402	99082	0.00
26/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	800	652	800	652	0.00
26/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	4967	5758	4967	5758	0.00
26/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	80383	76278	80383	76278	0.00
26/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8351	9528	8351	9528	0.00
26/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	63470	59752	63470	59752	0.00
26/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	13241	14887	13241	14887	0.00
26/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	48534	45284	48534	45284	0.00
26/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	38750	41982	38750	41982	0.00
26/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	17265	15602	17265	15602	0.00
26/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	50766	54459	50766	54459	0.00
26/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	11218	10016	11218	10016	0.00
26/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	64148	68221	64148	68221	0.00
26/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6951	6128	6951	6128	0.00
26/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	78544	82908	78544	82908	0.00
26/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	4099	3567	4099	3567	0.00
26/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	93598	98169	93598	98169	0.00
26/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2297	1973	2297	1973	0.00
26/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	108996	113705	108996	113705	0.00
26/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1222	1035	1222	1035	0.00
26/04/2006	R204 On 01-February-07			Bond Future	7.4600	7.3980	105.1993	105.7211	0.00
26/04/2006	R204 On 04-May-06			Bond Future	7.4400	7.3810	107.5659	108.0679	80.00
26/04/2006	R204 On 03-August-06			Bond Future	7.4500	7.3870	105.4385	105.9503	83.00
26/04/2006	R204 On 02-November-06			Bond Future	7.4500	7.3910	107.3327	107.8458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	30410	33301	30410	33301	0.00
26/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	27455	25128	27455	25128	0.00
26/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	45252	50272	45252	50272	0.00
26/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	47395	51875	47395	51875	0.00
26/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	3351	2712	3351	2712	0.00
26/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	26407	29303	26407	29303	0.00
26/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	22682	20448	22682	20448	0.00
26/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	17261	19484	17261	19484	0.00
26/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	33996	31089	33996	31089	0.00
26/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	21376	23694	21376	23694	0.00
26/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	38606	35706	38606	35706	0.00
26/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	10508	12091	10508	12091	0.00
26/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	48244	44696	48244	44696	0.00
26/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	14302	16066	14302	16066	0.00
26/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	52241	48786	52241	48786	0.00
26/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3059	3677	3059	3677	0.00
26/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	84480	79968	84480	79968	0.00
26/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	5916	6951	5916	6951	0.00
26/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	65208	61113	65208	61113	0.00
26/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	37914	41444	37914	41444	0.00
26/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	14253	12652	14253	12652	0.00
26/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	51486	55553	51486	55553	0.00
26/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8397	7333	8397	7333	0.00
26/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	66643	71120	66643	71120	0.00
26/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4622	3968	4622	3968	0.00
26/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	82843	87603	82843	87603	0.00
26/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2370	1999	2370	1999	0.00
26/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	99588	104526	99588	104526	0.00
26/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1129	936	1129	936	0.00
26/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	116490	121528	116490	121528	0.00
26/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	500	407	500	407	0.00
26/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5427	6282	5427	6282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	86416	82052	86416	82052	0.00
26/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	9069	10335	9069	10335	0.00
26/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	68255	64304	68255	64304	0.00
26/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	41364	44803	41364	44803	0.00
26/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	18732	16954	18732	16954	0.00
26/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	54044	57971	54044	57971	0.00
26/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	12231	10940	12231	10940	0.00
26/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	68139	72469	68139	72469	0.00
26/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	7625	6737	7625	6737	0.00
26/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	83280	87919	83280	87919	0.00
26/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4531	3953	4531	3953	0.00
26/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	99091	103954	99091	103954	0.00
26/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2563	2207	2563	2207	0.00
26/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	115246	120257	115246	120257	0.00
26/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1379	1172	1379	1172	0.00
26/04/2006	R207 On 01-February-07			Bond Future	7.4500	7.3810	98.8316	99.3536	0.00
26/04/2006	R207 On 04-May-06			Bond Future	7.4300	7.3670	100.7630	101.2698	0.00
26/04/2006	R207 On 03-August-06			Bond Future	7.4400	7.3730	98.9103	99.4278	0.00
26/04/2006	R207 On 02-November-06			Bond Future	7.4400	7.3750	100.6873	101.2075	0.00
26/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	31794	34732	31794	34732	0.00
26/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	27337	25055	27337	25055	0.00
26/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	46670	51737	46670	51737	0.00
26/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	48793	53346	48793	53346	0.00
26/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	3269	2646	3269	2646	0.00
26/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	8098	10049	8098	10049	0.00
26/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	23729	20479	23729	20479	0.00
26/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	17137	20246	17137	20246	0.00
26/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	12054	9962	12054	9962	0.00
26/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	22489	24858	22489	24858	0.00
26/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	38511	35660	38511	35660	0.00
26/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	15151	16965	15151	16965	0.00
26/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	52228	48820	52228	48820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	3089	4061	3089	4061	0.00
26/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	40025	35796	40025	35796	0.00
26/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	922	1294	922	1294	0.00
26/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	59773	54944	59773	54944	0.00
26/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	46564	51320	46564	51320	0.00
26/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1751	1305	1751	1305	0.00
26/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	30320	34434	30320	34434	0.00
26/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	5095	4008	5095	4008	0.00
26/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	64344	69403	64344	69403	0.00
26/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	481	339	481	339	0.00
26/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	82497	87663	82497	87663	0.00
26/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	105	69	105	69	0.00
26/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	100434	105629	100434	105629	0.00
26/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	18	11	18	11	0.00
26/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	117953	123154	117953	123154	0.00
26/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2	1	2	1	0.00
26/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	9680	10992	9680	10992	0.00
26/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	68404	64495	68404	64495	0.00
26/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	43006	46486	43006	46486	0.00
26/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	18627	16887	18627	16887	0.00
26/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	55913	59872	55913	59872	0.00
26/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	12154	10893	12154	10893	0.00
26/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	70194	74547	70194	74547	0.00
26/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	7579	6712	7579	6712	0.00
26/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	85472	90128	85472	90128	0.00
26/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	4509	3944	4509	3944	0.00
26/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	101374	106247	101374	106247	0.00
26/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2556	2208	2556	2208	0.00
26/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	117575	122592	117575	122592	0.00
26/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1380	1177	1380	1177	0.00
26/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	5840	6732	5840	6732	0.00
26/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	86823	82494	86823	82494	0.00
28/04/2006	GOVI On 01-February-07			jGovi	255.2200	254.6920	255.2170	254.6920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	GOVI On 04-May-06			jGovi	242.0900	241.5470	242.0870	241.5470	0.00
28/04/2006	GOVI On 03-August-06			jGovi	246.3800	245.8300	246.3760	245.8300	561.00
28/04/2006	GOVI On 02-November-06			jGovi	250.7900	250.2440	250.7860	250.2440	301.00
28/04/2006	GOVI On 01-February-07	230.00	Call	jGovi	252196	246953	252196	246953	0.00
28/04/2006	GOVI On 01-February-07	230.00	Put	jGovi	26	33	26	33	0.00
28/04/2006	GOVI On 04-May-06	230.00	Call	jGovi	120870	115470	120870	115470	0.00
28/04/2006	GOVI On 04-May-06	230.00	Put	jGovi	0	0	0	0	0.00
28/04/2006	GOVI On 03-August-06	230.00	Call	jGovi	163774	158323	163774	158323	0.00
28/04/2006	GOVI On 03-August-06	230.00	Put	jGovi	14	23	14	23	0.00
28/04/2006	GOVI On 02-November-06	230.00	Call	jGovi	207894	202486	207894	202486	0.00
28/04/2006	GOVI On 02-November-06	230.00	Put	jGovi	34	46	34	46	0.00
28/04/2006	J153 On 31-August-10			jSwap	7.1600	7.2120	0.0129	0.0110	0.00
28/04/2006	J157 On 15-September-15			jSwap	7.4000	7.4440	0.0068	0.0038	0.00
28/04/2006	J186 On 21-December-26			jSwap	7.1100	7.1490	0.0433	0.0383	0.00
28/04/2006	J194 On 28-February-08			jSwap	7.1000	7.1450	0.0074	0.0066	0.00
28/04/2006	J201 On 22-December-14			jSwap	7.3700	7.4080	0.0088	0.0063	0.00
28/04/2006	J203 On 15-September-17			jSwap	7.3900	7.4280	0.0082	0.0056	0.00
28/04/2006	J204 On 21-December-18			jSwap	7.3800	7.4260	0.0100	0.0063	0.00
28/04/2006	J207 On 15-January-20			jSwap	7.3700	7.4120	0.0561	0.0518	0.00
28/04/2006	JBAR On 21-December-05			jBar	7.0800	0.0000	0.0000	0.0000	0.00
28/04/2006	JFRA On 01-February-07			jFra	7.2200	7.2610	0.0177	0.0178	500.00
28/04/2006	JFRA On 07-February-08			jFra	7.4500	7.4840	0.0182	0.0183	0.00
28/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1110	0.0174	0.0174	0.00
28/04/2006	JFRA On 03-May-07			jFra	7.2700	7.3080	0.0178	0.0179	0.00
28/04/2006	JFRA On 03-August-06			jFra	7.1200	7.1330	0.0174	0.0175	0.00
28/04/2006	JFRA On 02-August-07			jFra	7.3300	7.3630	0.0180	0.0180	0.00
28/04/2006	JFRA On 02-November-06			jFra	7.1600	7.1760	0.0175	0.0176	0.00
28/04/2006	JFRA On 01-November-07			jFra	7.4000	7.4310	0.0195	0.0196	0.00
28/04/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	953	1003	953	1003	0.00
28/04/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1647	1588	1647	1588	0.00
28/04/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26561	26645	26561	26645	0.00
28/04/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	26670	26665	26670	26665	0.00
28/04/2006	JFRA On 04-May-06	7.00	Call	Option on jFra	320	352	320	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	JFRA On 04-May-06	7.00	Put	Option on jFra	63	80	63	80	0.00
28/04/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1223	1267	1223	1267	0.00
28/04/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1784	1737	1784	1737	0.00
28/04/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	859	891	859	891	0.00
28/04/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	577	566	577	566	0.00
28/04/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1462	1500	1462	1500	0.00
28/04/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1873	1836	1873	1836	0.00
28/04/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1240	1274	1240	1274	0.00
28/04/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	860	843	860	843	0.00
28/04/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	1778	1818	1778	1818	0.00
28/04/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	2036	1999	2036	1999	0.00
28/04/2006	JN02 On 04-May-06			jNote	7.2500	7.2780	0.1348	0.1353	0.00
28/04/2006	JN02 On 03-August-06			jNote	7.3000	7.3350	0.1356	0.1363	0.00
28/04/2006	JN02 On 02-November-06			jNote	7.3500	7.3940	0.1365	0.1373	0.00
28/04/2006	JN02 On 04-May-06	7.25	Call	Option on jNote	2584	3242	2584	3242	0.00
28/04/2006	JN02 On 04-May-06	7.25	Put	Option on jNote	2531	2679	2531	2679	0.00
28/04/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	10748	11188	10748	11188	0.00
28/04/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	9821	9610	9821	9610	0.00
28/04/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	15268	15747	15268	15747	0.00
28/04/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	13375	13075	13375	13075	0.00
28/04/2006	JN05 On 04-May-06			jNote	7.4600	7.5040	0.3101	0.3115	0.00
28/04/2006	JN05 On 03-August-06			jNote	7.5000	7.5380	0.3112	0.3126	0.00
28/04/2006	JN05 On 02-November-06			jNote	7.5300	7.5700	0.3122	0.3136	0.00
28/04/2006	JN05 On 04-May-06	7.25	Call	Option on jNote	9090	10794	9090	10794	0.00
28/04/2006	JN05 On 04-May-06	7.25	Put	Option on jNote	241	252	241	252	0.00
28/04/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	16136	17376	16136	17376	0.00
28/04/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	5925	5435	5925	5435	0.00
28/04/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	20758	21889	20758	21889	0.00
28/04/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	9190	8635	9190	8635	0.00
28/04/2006	JN10 On 04-May-06			jNote	7.5400	7.5770	0.5279	0.5295	0.00
28/04/2006	JN10 On 03-August-06			jNote	7.5600	7.5940	0.5283	0.5300	0.00
28/04/2006	JN10 On 02-November-06			jNote	7.5700	7.6080	0.5288	0.5304	0.00
28/04/2006	JN10 On 04-May-06	7.25	Call	Option on jNote	20437	22850	20437	22850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	JN10 On 04-May-06	7.25	Put	Option on jNote	1	2	1	2	0.00
28/04/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	24308	26438	24308	26438	0.00
28/04/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	2846	2430	2846	2430	0.00
28/04/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	28147	30040	28147	30040	0.00
28/04/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	5662	5084	5662	5084	0.00
28/04/2006	JROD On 28-April-06			jRod	6.7500	6.6280	0.0000	0.0000	0.00
28/04/2006	JROD On 31-May-06			jRod	6.8400	6.6910	0.0022	0.0029	0.00
28/04/2006	JROD On 30-June-06			jRod	6.9500	6.8040	0.0019	0.0026	0.00
28/04/2006	JROD On 31-July-06			jRod	7.0900	6.8690	0.0016	0.0052	0.00
28/04/2006	JROD On 31-August-06			jRod	7.0100	6.9430	0.0042	0.0050	0.00
28/04/2006	R153 On 01-February-07			Bond Future	7.1600	7.2180	123.7675	123.5718	0.00
28/04/2006	R153 On 04-May-06			Bond Future	7.1700	7.2160	123.7533	123.5471	14.00
28/04/2006	R153 On 03-August-06			Bond Future	7.1600	7.2130	125.9540	125.7436	744.00
28/04/2006	R153 On 02-November-06			Bond Future	7.1600	7.2110	121.6198	121.4143	0.00
28/04/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	14948	13958	14948	13958	0.00
28/04/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	11894	12861	11894	12861	0.00
28/04/2006	R153 On 04-May-06	7.25	Call	Option on Bond Future	3995	2790	3995	2790	0.00
28/04/2006	R153 On 04-May-06	7.25	Put	Option on Bond Future	534	1390	534	1390	10.00
28/04/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	9355	8261	9355	8261	0.00
28/04/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	5811	6822	5811	6822	0.00
28/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12196	11138	12196	11138	0.00
28/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8713	9709	8713	9709	0.00
28/04/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	10009	9224	10009	9224	0.00
28/04/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	15560	16733	15560	16733	0.00
28/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	71	47	71	47	0.00
28/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6949	8987	6949	8987	0.00
28/04/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	4261	3609	4261	3609	0.00
28/04/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	10485	11937	10485	11937	0.00
28/04/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	6978	6218	6978	6218	0.00
28/04/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	12689	13984	12689	13984	0.00
28/04/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	16221	14749	16221	14749	0.00
28/04/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	3009	3641	3009	3641	100.00
28/04/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	41219	39443	41219	39443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	1837	2117	1837	2117	100.00
28/04/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	49414	47561	49414	47561	0.00
28/04/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1274	1476	1274	1476	0.00
28/04/2006	R153 On 04-May-06	7.50	Call	Option on Bond Future	13693	11656	13693	11656	0.00
28/04/2006	R153 On 04-May-06	7.50	Put	Option on Bond Future	2	28	2	28	0.00
28/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23811	21748	23811	21748	0.00
28/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	24275	22537	24275	22537	0.00
28/04/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	1494	1860	1494	1860	0.00
28/04/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	32992	31091	32992	31091	0.00
28/04/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	738	943	738	943	0.00
28/04/2006	R153 On 04-May-06	8.00	Call	Option on Bond Future	33822	31760	33822	31760	0.00
28/04/2006	R153 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43727	41665	43727	41665	0.00
28/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
28/04/2006	R153 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 04-May-06	6.75	Put	Option on Bond Future	17330	19392	17330	19392	0.00
28/04/2006	R153 On 04-May-06	8.50	Call	Option on Bond Future	53527	51465	53527	51465	0.00
28/04/2006	R153 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	63223	61161	63223	61161	0.00
28/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	72816	70753	72816	70753	0.00
28/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	82307	80245	82307	80245	0.00
28/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	41994	40001	41994	40001	0.00
28/04/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	365	477	365	477	0.00
28/04/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	51082	49035	51082	49035	0.00
28/04/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	172	230	172	230	0.00
28/04/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	60178	58103	60178	58103	0.00
28/04/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	81	111	81	111	0.00
28/04/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	69231	67143	69231	67143	0.00
28/04/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	42	58	42	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
28/04/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	3197	2836	3197	2836	0.00
28/04/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	26201	27798	26201	27798	0.00
28/04/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	6069	5502	6069	5502	0.00
28/04/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	20307	21697	20307	21697	0.00
28/04/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	20757	19587	20757	19587	0.00
28/04/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	9175	9963	9175	9963	0.00
28/04/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	27157	25838	27157	25838	0.00
28/04/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7126	7765	7126	7765	0.00
28/04/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	33972	32531	33972	32531	0.00
28/04/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5569	6086	5569	6086	0.00
28/04/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	41093	39554	41093	39554	0.00
28/04/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4395	4813	4395	4813	0.00
28/04/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	48410	46792	48410	46792	0.00
28/04/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	3492	3832	3492	3832	0.00
28/04/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	55866	54186	55866	54186	0.00
28/04/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2804	3082	2804	3082	0.00
28/04/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	63426	61698	63426	61698	0.00
28/04/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	2293	2523	2293	2523	0.00
28/04/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	71027	69261	71027	69261	0.00
28/04/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1897	2088	1897	2088	0.00
28/04/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3367	2910	3367	2910	0.00
28/04/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	18364	19961	18364	19961	0.00
28/04/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	18467	17153	18467	17153	0.00
28/04/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	5878	6619	5878	6619	0.00
28/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	25568	24052	25568	24052	0.00
28/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3961	4501	3961	4501	0.00
28/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	33222	31555	33222	31555	0.00
28/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2685	3073	2685	3073	0.00
28/04/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1255	1041	1255	1041	0.00
28/04/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	25627	27468	25627	27468	0.00
28/04/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	57711	55803	57711	55803	0.00
28/04/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	896	1043	896	1043	0.00
28/04/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	66043	64095	66043	64095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	637	744	637	744	0.00
28/04/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	74375	72399	74375	72399	0.00
28/04/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	459	538	459	538	0.00
28/04/2006	R157 On 01-February-07			Bond Future	7.4100	7.4610	143.5614	143.1880	0.00
28/04/2006	R157 On 04-May-06			Bond Future	7.3900	7.4310	142.7572	142.3798	19.00
28/04/2006	R157 On 03-August-06			Bond Future	7.3900	7.4390	145.2915	144.9066	115.00
28/04/2006	R157 On 02-November-06			Bond Future	7.4000	7.4470	141.0704	140.6870	0.00
28/04/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	31829	29924	31829	29924	0.00
28/04/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	25071	26900	25071	26900	0.00
28/04/2006	R157 On 04-May-06	7.50	Call	Option on Bond Future	10206	7647	10206	7647	50.00
28/04/2006	R157 On 04-May-06	7.50	Put	Option on Bond Future	671	1887	671	1887	0.00
28/04/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	20270	18211	20270	18211	0.00
28/04/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	11448	13237	11448	13237	0.00
28/04/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	25970	23966	25970	23966	0.00
28/04/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	17919	19749	17919	19749	0.00
28/04/2006	R157 On 04-May-06	7.25	Call	Option on Bond Future	363	266	363	266	0.00
28/04/2006	R157 On 04-May-06	7.25	Put	Option on Bond Future	11852	15529	11852	15529	0.00
28/04/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	39192	36686	39192	36686	0.00
28/04/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	11479	12807	11479	12807	158.00
28/04/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	9551	8303	9551	8303	0.00
28/04/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	21265	23865	21265	23865	0.00
28/04/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	15201	13767	15201	13767	0.00
28/04/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	27193	29594	27193	29594	0.00
28/04/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	21095	19608	21095	19608	0.00
28/04/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	33877	36123	33877	36123	0.00
28/04/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	34560	31799	34560	31799	0.00
28/04/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	5602	6689	5602	6689	100.00
28/04/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	87284	83873	87284	83873	0.00
28/04/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	2792	3216	2792	3216	117.00
28/04/2006	R157 On 04-May-06	7.75	Call	Option on Bond Future	30141	26394	30141	26394	0.00
28/04/2006	R157 On 04-May-06	7.75	Put	Option on Bond Future	2	28	2	28	0.00
28/04/2006	R157 On 04-May-06	8.00	Call	Option on Bond Future	50337	46563	50337	46563	0.00
28/04/2006	R157 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	51257	48003	51257	48003	0.00
28/04/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	2552	3147	2552	3147	0.00
28/04/2006	R157 On 04-May-06	8.25	Call	Option on Bond Future	70136	66362	70136	66362	0.00
28/04/2006	R157 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	69185	65639	69185	65639	0.00
28/04/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1117	1420	1117	1420	0.00
28/04/2006	R157 On 04-May-06	8.75	Call	Option on Bond Future	108572	104798	108572	104798	0.00
28/04/2006	R157 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	115.00
28/04/2006	R157 On 04-May-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R157 On 04-May-06	7.00	Put	Option on Bond Future	32939	36713	32939	36713	0.00
28/04/2006	R157 On 04-May-06	8.50	Call	Option on Bond Future	89544	85770	89544	85770	0.00
28/04/2006	R157 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R157 On 04-May-06	9.00	Call	Option on Bond Future	127226	123452	127226	123452	0.00
28/04/2006	R157 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R157 On 04-May-06	9.25	Call	Option on Bond Future	145517	141743	145517	141743	0.00
28/04/2006	R157 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	3304	2755	3304	2755	0.00
28/04/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	35962	39261	35962	39261	0.00
28/04/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	87533	83831	87533	83831	0.00
28/04/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	474	621	474	621	0.00
28/04/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	105883	102104	105883	102104	0.00
28/04/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	200	269	200	269	0.00
28/04/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	124035	120218	124035	120218	0.00
28/04/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	84	116	84	116	0.00
28/04/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	141905	138071	141905	138071	0.00
28/04/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	36	51	36	51	0.00
28/04/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3070	2640	3070	2640	0.00
28/04/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	56326	59730	56326	59730	0.00
28/04/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	7580	6707	7580	6707	0.00
28/04/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	40005	42966	40005	42966	0.00
28/04/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	54231	51326	54231	51326	0.00
28/04/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	7229	8158	7229	8158	0.00
28/04/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	70426	67224	70426	67224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4501	5133	4501	5133	0.00
28/04/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	104450	100897	104450	100897	0.00
28/04/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1742	2023	1742	2023	0.00
28/04/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	121676	118029	121676	118029	0.00
28/04/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	1094	1280	1094	1280	0.00
28/04/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	138793	135080	138793	135080	0.00
28/04/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	671	791	671	791	0.00
28/04/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	155748	151993	155748	151993	0.00
28/04/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	414	492	414	492	0.00
28/04/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	172425	168633	172425	168633	0.00
28/04/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	199	241	199	241	0.00
28/04/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	12704	11646	12704	11646	0.00
28/04/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	45396	48072	45396	48072	0.00
28/04/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	44259	41979	44259	41979	0.00
28/04/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	18325	19779	18325	19779	0.00
28/04/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	58088	55491	58088	55491	0.00
28/04/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13334	14471	13334	14471	0.00
28/04/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	72956	70103	72956	70103	0.00
28/04/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9731	10611	9731	10611	0.00
28/04/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	88481	85424	88481	85424	0.00
28/04/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7124	7801	7124	7801	0.00
28/04/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	104398	101184	104398	101184	0.00
28/04/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	5245	5765	5245	5765	0.00
28/04/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	120513	117178	120513	117178	0.00
28/04/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	3889	4289	3889	4289	0.00
28/04/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	136682	133256	136682	133256	0.00
28/04/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	2908	3216	2908	3216	0.00
28/04/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	152806	149310	152806	149310	0.00
28/04/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	2195	2434	2195	2434	0.00
28/04/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	168526	164955	168526	164955	0.00
28/04/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	1385	1548	1385	1548	0.00
28/04/2006	R186 On 01-February-07			Bond Future	7.1400	7.1830	136.7761	136.1551	0.00
28/04/2006	R186 On 04-May-06			Bond Future	7.1400	7.1850	139.9741	139.3666	34.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R186 On 03-August-06			Bond Future	7.1400	7.1850	137.1584	136.5419	30.00
28/04/2006	R186 On 02-November-06			Bond Future	7.1400	7.1830	139.6116	138.9860	0.00
28/04/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	49991	46662	49991	46662	0.00
28/04/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	35003	37883	35003	37883	0.00
28/04/2006	R186 On 04-May-06	7.25	Call	Option on Bond Future	15833	11713	15833	11713	0.00
28/04/2006	R186 On 04-May-06	7.25	Put	Option on Bond Future	1055	3011	1055	3011	0.00
28/04/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	31569	28183	31569	28183	0.00
28/04/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	16762	19542	16762	19542	0.00
28/04/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	41365	37981	41365	37981	0.00
28/04/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	26265	29137	26265	29137	0.00
28/04/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	31122	28596	31122	28596	0.00
28/04/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	49333	53016	49333	53016	0.00
28/04/2006	R186 On 04-May-06	7.00	Call	Option on Bond Future	448	321	448	321	0.00
28/04/2006	R186 On 04-May-06	7.00	Put	Option on Bond Future	19612	25559	19612	25559	0.00
28/04/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	13923	11950	13923	11950	0.00
28/04/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	32813	37006	32813	37006	0.00
28/04/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	23133	20767	23133	20767	0.00
28/04/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	41482	45373	41482	45373	0.00
28/04/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	17222	15534	17222	15534	0.00
28/04/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	69873	74394	69873	74394	0.00
28/04/2006	R186 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 04-May-06	6.75	Put	Option on Bond Future	54407	60481	54407	60481	0.00
28/04/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	4258	3478	4258	3478	0.00
28/04/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	58126	63512	58126	63512	0.00
28/04/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	10621	9266	10621	9266	0.00
28/04/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	63681	68583	63681	68583	0.00
28/04/2006	R186 On 04-May-06	7.50	Call	Option on Bond Future	47476	41441	47476	41441	0.00
28/04/2006	R186 On 04-May-06	7.50	Put	Option on Bond Future	3	42	3	42	0.00
28/04/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	55206	50664	55206	50664	0.00
28/04/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	7928	9552	7928	9552	0.00
28/04/2006	R186 On 04-May-06	7.75	Call	Option on Bond Future	78978	72903	78978	72903	0.00
28/04/2006	R186 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	82158	76862	82158	76862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	3584	4453	3584	4453	0.00
28/04/2006	R186 On 04-May-06	8.00	Call	Option on Bond Future	109341	103266	109341	103266	0.00
28/04/2006	R186 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	110337	104613	110337	104613	0.00
28/04/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1590	2032	1590	2032	0.00
28/04/2006	R186 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 04-May-06	6.50	Put	Option on Bond Future	91010	97084	91010	97084	0.00
28/04/2006	R186 On 04-May-06	8.25	Call	Option on Bond Future	138612	132537	138612	132537	0.00
28/04/2006	R186 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 04-May-06	8.50	Call	Option on Bond Future	166837	160762	166837	160762	0.00
28/04/2006	R186 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 04-May-06	8.75	Call	Option on Bond Future	194061	187986	194061	187986	0.00
28/04/2006	R186 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 04-May-06	9.00	Call	Option on Bond Future	220324	214250	220324	214250	0.00
28/04/2006	R186 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	138343	132349	138343	132349	0.00
28/04/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	501	672	501	672	0.00
28/04/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	166042	159932	166042	159932	0.00
28/04/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	136	192	136	192	0.00
28/04/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	193013	186863	193013	186863	0.00
28/04/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	32	48	32	48	0.00
28/04/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	219116	212954	219116	212954	0.00
28/04/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	6	10	6	10	0.00
28/04/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	244331	238166	244331	238166	0.00
28/04/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	1	2	1	2	0.00
28/04/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	63717	59481	63717	59481	0.00
28/04/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	16375	18394	16375	18394	0.00
28/04/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	88577	83700	88577	83700	0.00
28/04/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	10149	11528	10149	11528	0.00
28/04/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	114753	109427	114753	109427	0.00
28/04/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6346	7276	6346	7276	0.00
28/04/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	140549	134839	140549	134839	0.00
28/04/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3226	3772	3226	3772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	166758	160799	166758	160799	0.00
28/04/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1535	1832	1535	1832	0.00
28/04/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	192831	186725	192831	186725	0.00
28/04/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	683	834	683	834	0.00
28/04/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	218422	212237	218422	212237	0.00
28/04/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	285	356	285	356	0.00
28/04/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3519	2951	3519	2951	0.00
28/04/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	92607	98295	92607	98295	0.00
28/04/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	7959	7012	7959	7012	0.00
28/04/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	96343	101607	96343	101607	0.00
28/04/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	71915	67914	71915	67914	0.00
28/04/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	24916	27125	24916	27125	0.00
28/04/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	95745	91214	95745	91214	0.00
28/04/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	17873	19552	17873	19552	0.00
28/04/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	120586	115648	120586	115648	0.00
28/04/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	12933	14205	12933	14205	0.00
28/04/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	144391	139064	144391	139064	0.00
28/04/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	8003	8886	8003	8886	0.00
28/04/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	168889	163266	168889	163266	0.00
28/04/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	4769	5356	4769	5356	0.00
28/04/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	193628	187791	193628	187791	0.00
28/04/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2737	3110	2737	3110	0.00
28/04/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	218252	212270	218252	212270	0.00
28/04/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1513	1740	1513	1740	0.00
28/04/2006	R194 On 01-February-07			Bond Future	7.0000	7.0730	107.3975	107.3244	0.00
28/04/2006	R194 On 04-May-06			Bond Future	7.0800	7.1310	106.7595	106.6732	55.00
28/04/2006	R194 On 03-August-06			Bond Future	7.0500	7.1100	108.6559	108.5690	55.00
28/04/2006	R194 On 02-November-06			Bond Future	7.0200	7.0850	105.5338	105.4502	0.00
28/04/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	3848	3507	3848	3507	0.00
28/04/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	3869	4258	3869	4258	0.00
28/04/2006	R194 On 04-May-06	7.25	Call	Option on Bond Future	2954	2229	2954	2229	0.00
28/04/2006	R194 On 04-May-06	7.25	Put	Option on Bond Future	40	179	40	179	0.00
28/04/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	2266	1920	2266	1920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	3046	3569	3046	3569	0.00
28/04/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3205	2829	3205	2829	0.00
28/04/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	3446	3907	3446	3907	0.00
28/04/2006	R194 On 04-May-06	7.00	Call	Option on Bond Future	176	105	176	105	0.00
28/04/2006	R194 On 04-May-06	7.00	Put	Option on Bond Future	1577	2369	1577	2369	0.00
28/04/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	4640	4116	4640	4116	0.00
28/04/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	1678	2023	1678	2023	0.00
28/04/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	5297	4806	5297	4806	0.00
28/04/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	2374	2720	2374	2720	0.00
28/04/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	2341	2084	2341	2084	0.00
28/04/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	4940	5413	4940	5413	0.00
28/04/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1647	1402	1647	1402	0.00
28/04/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	5065	5656	5065	5656	0.00
28/04/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	746	588	746	588	0.00
28/04/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	5286	5997	5286	5997	0.00
28/04/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	5587	5175	5587	5175	0.00
28/04/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	3039	3358	3039	3358	0.00
28/04/2006	R194 On 04-May-06	7.50	Call	Option on Bond Future	7205	6344	7205	6344	0.00
28/04/2006	R194 On 04-May-06	7.50	Put	Option on Bond Future	0	2	0	2	0.00
28/04/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	7569	6911	7569	6911	0.00
28/04/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	883	1094	883	1094	0.00
28/04/2006	R194 On 04-May-06	7.75	Call	Option on Bond Future	11473	10610	11473	10610	0.00
28/04/2006	R194 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	10852	10107	10852	10107	0.00
28/04/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	461	585	461	585	0.00
28/04/2006	R194 On 04-May-06	8.00	Call	Option on Bond Future	15718	14854	15718	14854	0.00
28/04/2006	R194 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	14328	13532	14328	13532	0.00
28/04/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	249	322	249	322	0.00
28/04/2006	R194 On 04-May-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 04-May-06	6.25	Put	Option on Bond Future	14486	15350	14486	15350	0.00
28/04/2006	R194 On 04-May-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 04-May-06	6.50	Put	Option on Bond Future	10101	10964	10101	10964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R194 On 04-May-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 04-May-06	6.75	Put	Option on Bond Future	5739	6602	5739	6602	0.00
28/04/2006	R194 On 04-May-06	8.25	Call	Option on Bond Future	19939	19076	19939	19076	0.00
28/04/2006	R194 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 04-May-06	8.50	Call	Option on Bond Future	24138	23275	24138	23275	0.00
28/04/2006	R194 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 04-May-06	8.75	Call	Option on Bond Future	28314	27451	28314	27451	0.00
28/04/2006	R194 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 04-May-06	9.00	Call	Option on Bond Future	32468	31605	32468	31605	0.00
28/04/2006	R194 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	17841	17004	17841	17004	0.00
28/04/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	92	125	92	125	0.00
28/04/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	21430	20574	21430	20574	0.00
28/04/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	30	42	30	42	0.00
28/04/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	25043	24178	25043	24178	0.00
28/04/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	8	13	8	13	0.00
28/04/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	28653	27785	28653	27785	0.00
28/04/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	2	3	2	3	0.00
28/04/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	7	4	7	4	0.00
28/04/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	13039	13873	13039	13873	0.00
28/04/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	93	66	93	66	0.00
28/04/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	9906	10715	9906	10715	0.00
28/04/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	569	454	569	454	0.00
28/04/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	7178	7899	7178	7899	0.00
28/04/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	7729	7148	7729	7148	0.00
28/04/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	1657	1912	1657	1912	0.00
28/04/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	10386	9739	10386	9739	0.00
28/04/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1177	1367	1177	1367	0.00
28/04/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	13169	12473	13169	12473	0.00
28/04/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	838	978	838	978	0.00
28/04/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	15919	15174	15919	15174	0.00
28/04/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	478	569	478	569	0.00
28/04/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	18796	18014	18796	18014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	258	313	258	313	0.00
28/04/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	142	110	142	110	0.00
28/04/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	10534	11232	10534	11232	0.00
28/04/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	525	434	525	434	0.00
28/04/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	8310	8949	8310	8949	0.00
28/04/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	1247	1076	1247	1076	0.00
28/04/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	6433	6994	6433	6994	0.00
28/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7561	7092	7561	7092	0.00
28/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2453	2715	2453	2715	0.00
28/04/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	9673	9159	9673	9159	0.00
28/04/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2016	2233	2016	2233	0.00
28/04/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	11883	11333	11883	11333	0.00
28/04/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1686	1867	1686	1867	0.00
28/04/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	13918	13327	13918	13327	0.00
28/04/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1190	1330	1190	1330	0.00
28/04/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	16068	15442	16068	15442	0.00
28/04/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	819	924	819	924	0.00
28/04/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	18310	17656	18310	17656	0.00
28/04/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	549	625	549	625	0.00
28/04/2006	R201 On 01-February-07			Bond Future	7.4100	7.4480	109.0298	108.7646	0.00
28/04/2006	R201 On 04-May-06			Bond Future	7.3800	7.4210	111.9433	111.6782	66.00
28/04/2006	R201 On 03-August-06			Bond Future	7.3900	7.4310	109.5156	109.2436	26.00
28/04/2006	R201 On 02-November-06			Bond Future	7.4000	7.4370	111.4712	111.2056	0.00
28/04/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	22067	20685	22067	20685	0.00
28/04/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	16218	17489	16218	17489	0.00
28/04/2006	R201 On 04-May-06	7.50	Call	Option on Bond Future	8263	6372	8263	6372	0.00
28/04/2006	R201 On 04-May-06	7.50	Put	Option on Bond Future	401	1161	401	1161	0.00
28/04/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	15019	13532	15019	13532	0.00
28/04/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	7850	9083	7850	9083	0.00
28/04/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	19002	17593	19002	17593	0.00
28/04/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	12377	13624	12377	13624	0.00
28/04/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	10272	9305	10272	9305	0.00
28/04/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	19506	21196	19506	21196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13396	12368	13396	12368	0.00
28/04/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23026	24650	23026	24650	0.00
28/04/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	7077	6411	7077	6411	0.00
28/04/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	32470	34457	32470	34457	0.00
28/04/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4527	3991	4527	3991	0.00
28/04/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	29919	32039	29919	32039	0.00
28/04/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	26699	24686	26699	24686	0.00
28/04/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	3603	4310	3603	4310	0.00
28/04/2006	R201 On 04-May-06	7.75	Call	Option on Bond Future	24144	21505	24144	21505	0.00
28/04/2006	R201 On 04-May-06	7.75	Put	Option on Bond Future	1	12	1	12	0.00
28/04/2006	R201 On 04-May-06	8.00	Call	Option on Bond Future	40110	37459	40110	37459	0.00
28/04/2006	R201 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	40323	37975	40323	37975	0.00
28/04/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	1601	1973	1601	1973	0.00
28/04/2006	R201 On 04-May-06	8.25	Call	Option on Bond Future	55768	53118	55768	53118	0.00
28/04/2006	R201 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	54758	52225	54758	52225	0.00
28/04/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	704	890	704	890	0.00
28/04/2006	R201 On 04-May-06	8.50	Call	Option on Bond Future	71126	68475	71126	68475	0.00
28/04/2006	R201 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R201 On 04-May-06	8.75	Call	Option on Bond Future	86189	83538	86189	83538	0.00
28/04/2006	R201 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R201 On 04-May-06	9.00	Call	Option on Bond Future	100964	98313	100964	98313	0.00
28/04/2006	R201 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R201 On 04-May-06	9.25	Call	Option on Bond Future	115456	112806	115456	112806	0.00
28/04/2006	R201 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	69409	66781	69409	66781	0.00
28/04/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	311	403	311	403	0.00
28/04/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	83949	81261	83949	81261	0.00
28/04/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	88	120	88	120	0.00
28/04/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	98369	95658	98369	95658	0.00
28/04/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	21	30	21	30	0.00
28/04/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	112568	109850	112568	109850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	4	7	4	7	0.00
28/04/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1451	1233	1451	1233	0.00
28/04/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	43306	45745	43306	45745	0.00
28/04/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	29855	28072	29855	28072	0.00
28/04/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	7663	8537	7663	8537	0.00
28/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	42264	40205	42264	40205	0.00
28/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4792	5389	4792	5389	0.00
28/04/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	55481	53227	55481	53227	0.00
28/04/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	3009	3412	3009	3412	0.00
28/04/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	69053	66663	69053	66663	0.00
28/04/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	1856	2122	1856	2122	0.00
28/04/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	82556	80049	82556	80049	0.00
28/04/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	904	1052	904	1052	0.00
28/04/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	96254	93675	96254	93675	0.00
28/04/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	409	486	409	486	0.00
28/04/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	109950	107331	109950	107331	0.00
28/04/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	172	209	172	209	0.00
28/04/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	3000	2650	3000	2650	0.00
28/04/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	44446	46748	44446	46748	0.00
28/04/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	32569	30888	32569	30888	0.00
28/04/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	11520	12491	11520	12491	0.00
28/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	44683	42782	44683	42782	0.00
28/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	8705	9457	8705	9457	0.00
28/04/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	56627	54532	56627	54532	0.00
28/04/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	5989	6546	5989	6546	0.00
28/04/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	69471	67243	69471	67243	0.00
28/04/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	4434	4859	4434	4859	0.00
28/04/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	81867	79502	81867	79502	0.00
28/04/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	2688	2975	2688	2975	0.00
28/04/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	94633	92166	94633	92166	0.00
28/04/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1563	1748	1563	1748	0.00
28/04/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	107584	105046	107584	105046	0.00
28/04/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	871	985	871	985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R203 On 01-February-07			Bond Future	7.4200	7.4600	109.2663	108.9879	0.00
28/04/2006	R203 On 04-May-06			Bond Future	7.4000	7.4360	107.6610	107.3846	0.00
28/04/2006	R203 On 03-August-06			Bond Future	7.4100	7.4420	109.5743	109.2943	0.00
28/04/2006	R203 On 02-November-06			Bond Future	7.4100	7.4480	107.3668	107.0913	0.00
28/04/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	29798	28395	29798	28395	0.00
28/04/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	24017	25397	24017	25397	0.00
28/04/2006	R203 On 04-May-06	7.50	Call	Option on Bond Future	9037	7541	9037	7541	0.00
28/04/2006	R203 On 04-May-06	7.50	Put	Option on Bond Future	1242	2510	1242	2510	0.00
28/04/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	19943	18523	19943	18523	0.00
28/04/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	12654	14033	12654	14033	0.00
28/04/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	25401	24004	25401	24004	0.00
28/04/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	18683	20041	18683	20041	0.00
28/04/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	20977	19882	20977	19882	0.00
28/04/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	34118	35806	34118	35806	0.00
28/04/2006	R203 On 04-May-06	7.25	Call	Option on Bond Future	572	559	572	559	0.00
28/04/2006	R203 On 04-May-06	7.25	Put	Option on Bond Future	12608	15360	12608	15360	0.00
28/04/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	10788	9893	10788	9893	0.00
28/04/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	23033	24938	23033	24938	0.00
28/04/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	16379	15360	16379	15360	0.00
28/04/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	28894	30630	28894	30630	0.00
28/04/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	5021	4547	5021	4547	0.00
28/04/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	37280	39606	37280	39606	0.00
28/04/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	9776	9095	9776	9095	0.00
28/04/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	41987	44061	41987	44061	0.00
28/04/2006	R203 On 04-May-06	7.75	Call	Option on Bond Future	27154	24447	27154	24447	0.00
28/04/2006	R203 On 04-May-06	7.75	Put	Option on Bond Future	9	67	9	67	0.00
28/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	32431	30495	32431	30495	0.00
28/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	6072	6935	6072	6935	0.00
28/04/2006	R203 On 04-May-06	8.00	Call	Option on Bond Future	46028	43263	46028	43263	0.00
28/04/2006	R203 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	47484	45142	47484	45142	0.00
28/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2509	2967	2509	2967	0.00
28/04/2006	R203 On 04-May-06	8.25	Call	Option on Bond Future	64454	61690	64454	61690	0.00

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28/04/2006	R203 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	64032	61436	64032	61436	0.00
28/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	883	1087	883	1087	0.00
28/04/2006	R203 On 04-May-06	7.00	Call	Option on Bond Future	2	5	2	5	0.00
28/04/2006	R203 On 04-May-06	7.00	Put	Option on Bond Future	32365	35132	32365	35132	0.00
28/04/2006	R203 On 04-May-06	9.00	Call	Option on Bond Future	117123	114358	117123	114358	0.00
28/04/2006	R203 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R203 On 04-May-06	8.50	Call	Option on Bond Future	82438	79673	82438	79673	0.00
28/04/2006	R203 On 04-May-06	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R203 On 04-May-06	8.75	Call	Option on Bond Future	99990	97225	99990	97225	0.00
28/04/2006	R203 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	81157	78432	81157	78432	0.00
28/04/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	263	338	263	338	0.00
28/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98286	95509	98286	95509	0.00
28/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	66	89	66	89	0.00
28/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	115153	112359	115153	112359	0.00
28/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	14	20	14	20	0.00
28/04/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	2675	2450	2675	2450	0.00
28/04/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	75715	78245	75715	78245	0.00
28/04/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	5357	4945	5357	4945	0.00
28/04/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	57739	60081	57739	60081	0.00
28/04/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	36779	35009	36779	35009	0.00
28/04/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	11278	12263	11278	12263	0.00
28/04/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	50166	48069	50166	48069	0.00
28/04/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	6321	6979	6321	6979	0.00
28/04/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	65037	62684	65037	62684	0.00
28/04/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	3275	3678	3275	3678	0.00
28/04/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	80825	78295	80825	78295	0.00
28/04/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	1563	1788	1563	1788	0.00
28/04/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	97043	94402	97043	94402	0.00
28/04/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	686	800	686	800	0.00
28/04/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5331	4967	5331	4967	0.00
28/04/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	77965	80383	77965	80383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	8912	8351	8912	8351	0.00
28/04/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	61248	63470	61248	63470	0.00
28/04/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	14049	13241	14049	13241	0.00
28/04/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	46558	48534	46558	48534	0.00
28/04/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	40458	38750	40458	38750	0.00
28/04/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	16190	17265	16190	17265	0.00
28/04/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	52753	50766	52753	50766	0.00
28/04/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	10422	11218	10422	11218	0.00
28/04/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	66374	64148	66374	64148	0.00
28/04/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	6393	6951	6393	6951	0.00
28/04/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	80958	78544	80958	78544	0.00
28/04/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	3730	4099	3730	4099	0.00
28/04/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	96150	93598	96150	93598	0.00
28/04/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	2066	2297	2066	2297	0.00
28/04/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	111643	108996	111643	108996	0.00
28/04/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1086	1222	1086	1222	0.00
28/04/2006	R204 On 01-February-07			Bond Future	7.4200	7.4630	105.5843	105.1993	0.00
28/04/2006	R204 On 04-May-06			Bond Future	7.4000	7.4410	107.9421	107.5659	80.00
28/04/2006	R204 On 03-August-06			Bond Future	7.4000	7.4490	105.8261	105.4385	83.00
28/04/2006	R204 On 02-November-06			Bond Future	7.4100	7.4540	107.7152	107.3327	0.00
28/04/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	32388	30410	32388	30410	0.00
28/04/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	25583	27455	25583	27455	0.00
28/04/2006	R204 On 04-May-06	8.00	Call	Option on Bond Future	49013	45252	49013	45252	0.00
28/04/2006	R204 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	50651	47395	50651	47395	0.00
28/04/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	2730	3351	2730	3351	0.00
28/04/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	28374	26407	28374	26407	0.00
28/04/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	20824	22682	20824	22682	0.00
28/04/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	18726	17261	18726	17261	0.00
28/04/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	31638	33996	31638	33996	0.00
28/04/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	22932	21376	22932	21376	0.00
28/04/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	36312	38606	36312	38606	0.00
28/04/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	11517	10508	11517	10508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	45429	48244	45429	48244	0.00
28/04/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	15461	14302	15461	14302	0.00
28/04/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	49549	52241	49549	52241	0.00
28/04/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3423	3059	3423	3059	0.00
28/04/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	81020	84480	81020	84480	0.00
28/04/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	6551	5916	6551	5916	0.00
28/04/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	62019	65208	62019	65208	0.00
28/04/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	40372	37914	40372	37914	0.00
28/04/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	12887	14253	12887	14253	0.00
28/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54377	51486	54377	51486	0.00
28/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7464	8397	7464	8397	0.00
28/04/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	69878	66643	69878	66643	0.00
28/04/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	4032	4622	4032	4622	0.00
28/04/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	86324	82843	86324	82843	0.00
28/04/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	2026	2370	2026	2370	0.00
28/04/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	103228	99588	103228	99588	0.00
28/04/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	945	1129	945	1129	0.00
28/04/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	120224	116490	120224	116490	0.00
28/04/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	409	500	409	500	0.00
28/04/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	5961	5427	5961	5427	0.00
28/04/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	83100	86416	83100	86416	0.00
28/04/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	9881	9069	9881	9069	0.00
28/04/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	65218	68255	65218	68255	0.00
28/04/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	43758	41364	43758	41364	0.00
28/04/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	17276	18732	17276	18732	0.00
28/04/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	56817	54044	56817	54044	0.00
28/04/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	11154	12231	11154	12231	0.00
28/04/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	71235	68139	71235	68139	0.00
28/04/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	6870	7625	6870	7625	0.00
28/04/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	86629	83280	86629	83280	0.00
28/04/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	4030	4531	4030	4531	0.00
28/04/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	102627	99091	102627	99091	0.00
28/04/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	2249	2563	2249	2563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	118910	115246	118910	115246	0.00
28/04/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1192	1379	1192	1379	0.00
28/04/2006	R207 On 01-February-07			Bond Future	7.3900	7.4450	99.2800	98.8316	0.00
28/04/2006	R207 On 04-May-06			Bond Future	7.3800	7.4270	101.2020	100.7630	0.00
28/04/2006	R207 On 03-August-06			Bond Future	7.3800	7.4350	99.3525	98.9103	0.00
28/04/2006	R207 On 02-November-06			Bond Future	7.3800	7.4380	101.1330	100.6873	0.00
28/04/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	34159	31794	34159	31794	0.00
28/04/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	25218	27337	25218	27337	0.00
28/04/2006	R207 On 04-May-06	8.00	Call	Option on Bond Future	51059	46670	51059	46670	0.00
28/04/2006	R207 On 04-May-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
28/04/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	52547	48793	52547	48793	0.00
28/04/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	2601	3269	2601	3269	0.00
28/04/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	19678	17137	19678	17137	0.00
28/04/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	10139	12054	10139	12054	0.00
28/04/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	9647	8098	9647	8098	0.00
28/04/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	20822	23729	20822	23729	0.00
28/04/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	24365	22489	24365	22489	0.00
28/04/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	35903	38511	35903	38511	0.00
28/04/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	16561	15151	16561	15151	0.00
28/04/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	49153	52228	49153	52228	0.00
28/04/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	3834	3089	3834	3089	0.00
28/04/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	36314	40025	36314	40025	0.00
28/04/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	1195	922	1195	922	0.00
28/04/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	55591	59773	55591	59773	0.00
28/04/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	50591	46564	50591	46564	0.00
28/04/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	1321	1751	1321	1751	0.00
28/04/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	33756	30320	33756	30320	0.00
28/04/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	4074	5095	4074	5095	0.00
28/04/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	68660	64344	68660	64344	0.00
28/04/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	341	481	341	481	0.00
28/04/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	86917	82497	86917	82497	0.00
28/04/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	69	105	69	105	0.00
28/04/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	104883	100434	104883	100434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	11	18	11	18	0.00
28/04/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	122408	117953	122408	117953	0.00
28/04/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1	2	1	2	0.00
28/04/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	10679	9680	10679	9680	0.00
28/04/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	64918	68404	64918	68404	0.00
28/04/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	45849	43006	45849	43006	0.00
28/04/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	16987	18627	16987	18627	0.00
28/04/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	59188	55913	59188	55913	0.00
28/04/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	10946	12154	10946	12154	0.00
28/04/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	73833	70194	73833	70194	0.00
28/04/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	6734	7579	6734	7579	0.00
28/04/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	89397	85472	89397	85472	0.00
28/04/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	3950	4509	3950	4509	0.00
28/04/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	105508	101374	105508	101374	0.00
28/04/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	2206	2556	2206	2556	0.00
28/04/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	121851	117575	121851	117575	0.00
28/04/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1172	1380	1172	1380	0.00
28/04/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	6504	5840	6504	5840	0.00
28/04/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	83003	86823	83003	86823	0.00