



Derivatives Monthly Statistics Report

For August 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	GOVI On 01-February-07			jGovi	240.6000	241.7340	240.6030	241.7340	0.00
01/08/2006	GOVI On 03-August-06			jGovi	230.9500	232.0790	230.9510	232.0790	546.00
01/08/2006	GOVI On 02-November-06			jGovi	235.5200	236.6610	235.5230	236.6610	886.00
01/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	107430	118280	107430	118280	0.00
01/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	1400	940	1400	940	0.00
01/08/2006	GOVI On 03-August-06	230.00	Call	jGovi	9850	20823	9850	20823	0.00
01/08/2006	GOVI On 03-August-06	230.00	Put	jGovi	340	33	340	33	0.00
01/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	58252	68509	58252	68509	0.00
01/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	3022	1899	3022	1899	0.00
01/08/2006	J153 On 31-August-10			jSwap	8.9800	8.8970	0.0558	0.0527	0.00
01/08/2006	J157 On 15-September-15			jSwap	8.9800	8.8840	0.0960	0.0900	0.00
01/08/2006	J186 On 21-December-26			jSwap	8.7800	8.6730	0.1206	0.1115	0.00
01/08/2006	J194 On 28-February-08			jSwap	8.5500	8.5390	0.0196	0.0194	0.00
01/08/2006	J201 On 22-December-14			jSwap	9.0800	8.9750	0.0929	0.0870	0.00
01/08/2006	J203 On 15-September-17			jSwap	8.9200	8.8230	0.1034	0.0968	0.00
01/08/2006	J204 On 21-December-18			jSwap	8.9400	8.8350	0.1071	0.1001	0.00
01/08/2006	J207 On 15-January-20			jSwap	8.9100	8.8120	0.0707	0.0631	0.00
01/08/2006	JBAR On 21-December-05			jBar	7.9200	7.8880	0.0000	0.0000	0.00
01/08/2006	JFRA On 01-February-07			jFra	9.0200	9.0200	0.0220	0.0220	0.00
01/08/2006	JFRA On 07-February-08			jFra	9.3000	9.2830	0.0227	0.0226	0.00
01/08/2006	JFRA On 03-May-07			jFra	9.2300	9.2100	0.0225	0.0225	0.00
01/08/2006	JFRA On 03-August-06			jFra	7.9400	7.9200	0.0194	0.0194	0.00
01/08/2006	JFRA On 02-August-07			jFra	9.2700	9.2360	0.0226	0.0225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	JFRA On 02-November-06			jFra	8.6400	8.6260	0.0211	0.0210	0.00
01/08/2006	JFRA On 01-November-07			jFra	9.3000	9.2730	0.0244	0.0243	0.00
01/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3782	3794	3782	3794	0.00
01/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	88	88	88	88	0.00
01/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26803	26807	26803	26807	0.00
01/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22400	22439	22400	22439	0.00
01/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4362	4314	4362	4314	0.00
01/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	141	147	141	147	0.00
01/08/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2300	2248	2300	2248	0.00
01/08/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
01/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4531	4464	4531	4464	0.00
01/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	223	233	223	233	0.00
01/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4009	3979	4009	3979	0.00
01/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	9	10	9	10	0.00
01/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5015	4960	5015	4960	0.00
01/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	305	315	305	315	0.00
01/08/2006	JN02 On 03-August-06			jNote	8.9900	8.9670	0.1641	0.1638	0.00
01/08/2006	JN02 On 02-November-06			jNote	9.1700	9.1400	0.1670	0.1665	0.00
01/08/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	31694	31371	31694	31371	0.00
01/08/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35857	35383	35857	35383	0.00
01/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	889	954	889	954	0.00
01/08/2006	JN05 On 03-August-06			jNote	9.1300	9.0340	0.3640	0.3609	0.00
01/08/2006	JN05 On 02-November-06			jNote	9.2000	9.0980	0.3657	0.3624	0.00
01/08/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	74823	71262	74823	71262	0.00
01/08/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	77422	73615	77422	73615	0.00
01/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	5	9	5	9	0.00
01/08/2006	JN10 On 03-August-06			jNote	8.9600	8.8620	0.5862	0.5819	0.00
01/08/2006	JN10 On 02-November-06			jNote	8.9900	8.8870	0.5865	0.5822	0.00
01/08/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	111917	105849	111917	105849	0.00
01/08/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	113523	107237	113523	107237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
01/08/2006	JROD On 31-January-07			jRod	8.2500	8.1520	0.0014	0.0009	0.00
01/08/2006	JROD On 28-February-07			jRod	8.0600	7.9740	0.0006	0.0000	0.00
01/08/2006	JROD On 31-August-06			jRod	7.2800	7.2810	0.0016	0.0016	0.00
01/08/2006	JROD On 29-September-06			jRod	7.5500	7.5500	0.0009	0.0009	0.00
01/08/2006	JROD On 31-October-06			jRod	7.9100	7.8880	0.0001	0.0001	0.00
01/08/2006	JROD On 30-November-06			jRod	7.7500	7.7190	0.0011	0.0012	0.00
01/08/2006	JROD On 29-December-06			jRod	8.0000	7.9310	0.0001	0.0002	0.00
01/08/2006	R153 On 01-February-07			Bond Future	8.6900	8.5830	118.6464	119.0045	0.00
01/08/2006	R153 On 03-August-06			Bond Future	8.6400	8.6010	120.3475	120.4908	944.00
01/08/2006	R153 On 02-November-06			Bond Future	8.6900	8.5870	116.1353	116.5030	0.00
01/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13725	15481	13725	15481	0.00
01/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	18385	16559	18385	16559	0.00
01/08/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	446	1139	446	1139	0.00
01/08/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	3757	3017	3757	3017	0.00
01/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	8333	10073	8333	10073	0.00
01/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13296	11360	13296	11360	0.00
01/08/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	174	606	174	606	0.00
01/08/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	5330	4329	5330	4329	0.00
01/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12084	13719	12084	13719	0.00
01/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	20016	18069	20016	18069	0.00
01/08/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	56	288	56	288	0.00
01/08/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	7061	5859	7061	5859	0.00
01/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6795	8340	6795	8340	0.00
01/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	15244	13113	15244	13113	0.00
01/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9141	10529	9141	10529	0.00
01/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	23655	21461	23655	21461	0.00
01/08/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	0	4	0	4	0.00
01/08/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	14437	13007	14437	13007	0.00
01/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	4274	5429	4274	5429	0.00
01/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	19737	17217	19737	17217	101.00
01/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17328	19314	17328	19314	0.00
01/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	15478	13882	15478	13882	0.00

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01/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11949	14064	11949	14064	0.00
01/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9978	8418	9978	8418	0.00
01/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	7539	9182	7539	9182	0.00
01/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	14243	12210	14243	12210	0.00
01/08/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	4377	5810	4377	5810	0.00
01/08/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	346	346	346	346	0.00
01/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12888	14584	12888	14584	0.00
01/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	19182	17296	19182	17296	0.00
01/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	22321	24570	22321	24570	0.00
01/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	12400	11067	12400	11067	0.00
01/08/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	42854	41420	42854	41420	100.00
01/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6073	7149	6073	7149	0.00
01/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	28883	26376	28883	26376	0.00
01/08/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	23812	22379	23812	22379	0.00
01/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2092	2804	2092	2804	0.00
01/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	26399	23435	26399	23435	0.00
01/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3756	4535	3756	4535	0.00
01/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34937	32134	34937	32134	0.00
01/08/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	33284	31851	33284	31851	0.00
01/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	859	1229	859	1229	0.00
01/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	34097	30791	34097	30791	0.00
01/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2098	2614	2098	2614	0.00
01/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	41728	38662	41728	38662	0.00
01/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	276	429	276	429	0.00
01/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	42531	39008	42531	39008	0.00
01/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1258	1601	1258	1601	0.00
01/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	49415	46176	49415	46176	0.00
01/08/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	52522	51088	52522	51088	0.00
01/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	95	157	95	157	0.00

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01/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	51456	47842	51456	47842	0.00
01/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	719	936	719	936	0.00
01/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	57483	54118	57483	54118	0.00
01/08/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	62289	60856	62289	60856	0.00
01/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	28	50	28	50	0.00
01/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	60584	56930	60584	56930	0.00
01/08/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	13125	14561	13125	14561	0.00
01/08/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	1	4	1	4	0.00
01/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	203	277	203	277	0.00
01/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	74419	70911	74419	70911	0.00
01/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	392	522	392	522	0.00
01/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	65841	62390	65841	62390	0.00
01/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27846	30325	27846	30325	0.00
01/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	9928	8825	9928	8825	0.00
01/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	7	14	7	14	0.00
01/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	69848	66179	69848	66179	0.00
01/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	2	3	2	3	0.00
01/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	79218	75544	79218	75544	0.00
01/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17349	19878	17349	19878	0.00
01/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	6787	5640	6787	5640	0.00
01/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23598	26462	23598	26462	0.00
01/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	4527	3715	4527	3715	0.00
01/08/2006	R157 On 01-February-07			Bond Future	8.7900	8.6820	133.3854	134.1268	0.00
01/08/2006	R157 On 03-August-06			Bond Future	8.7500	8.6970	134.7379	135.1150	116.00
01/08/2006	R157 On 02-November-06			Bond Future	8.7800	8.6800	130.5617	131.3062	0.00
01/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27570	31235	27570	31235	0.00
01/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	37255	33506	37255	33506	0.00
01/08/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	3257	6172	3257	6172	0.00
01/08/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	3110	2253	3110	2253	0.00
01/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20935	24910	20935	24910	0.00
01/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	23313	19844	23313	19844	0.00
01/08/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	88	596	88	596	0.00

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01/08/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	14811	11548	14811	11548	0.00
01/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	15713	19094	15713	19094	0.00
01/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	28980	24917	28980	24917	0.00
01/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24508	27913	24508	27913	0.00
01/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	41325	37316	41325	37316	0.00
01/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	14156	17336	14156	17336	0.00
01/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	31081	26815	31081	26815	0.00
01/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	23061	26336	23061	26336	0.00
01/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	43464	39325	43464	39325	0.00
01/08/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	22	247	22	247	0.00
01/08/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	18499	14954	18499	14954	0.00
01/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12694	15670	12694	15670	0.00
01/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	33289	28821	33289	28821	117.00
01/08/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	4	89	4	89	0.00
01/08/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	22250	18564	22250	18564	0.00
01/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	30855	34779	30855	34779	0.00
01/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	33461	29970	33461	29970	0.00
01/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26011	29546	26011	29546	0.00
01/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	39255	35376	39255	35376	0.00
01/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	41981	46507	41981	46507	0.00
01/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	27116	24229	27116	24229	0.00
01/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31244	36124	31244	36124	0.00
01/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	15748	13183	15748	13183	0.00
01/08/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	76577	72807	76577	72807	100.00
01/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15774	18371	15774	18371	0.00
01/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	54308	49491	54308	49491	0.00
01/08/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	37468	33697	37468	33697	0.00
01/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	6835	8828	6835	8828	0.00
01/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	45997	40545	45997	40545	0.00
01/08/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	56832	53061	56832	53061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3152	4306	3152	4306	0.00
01/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	61238	54947	61238	54947	0.00
01/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	10057	11990	10057	11990	0.00
01/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	67063	61582	67063	61582	0.00
01/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5857	7183	5857	7183	0.00
01/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	81682	75594	81682	75594	0.00
01/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1201	1757	1201	1757	0.00
01/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	78575	71686	78575	71686	158.00
01/08/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	96714	92943	96714	92943	0.00
01/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	461	713	461	713	0.00
01/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	97497	90304	97497	90304	0.00
01/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3557	4454	3557	4454	0.00
01/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	98559	92042	98559	92042	0.00
01/08/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	117250	113479	117250	113479	0.00
01/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	156	255	156	255	0.00
01/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	117235	109889	117235	109889	0.00
01/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2055	2630	2055	2630	0.00
01/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	116596	109757	116596	109757	0.00
01/08/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	138194	134423	138194	134423	0.00
01/08/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	18450	22234	18450	22234	0.00
01/08/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	35	48	35	48	0.00
01/08/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	36333	40104	36333	40104	0.00
01/08/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	12	22	12	22	0.00
01/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	158355	150920	158355	150920	0.00
01/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	46	80	46	80	0.00
01/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	137558	130147	137558	130147	0.00
01/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43411	49039	43411	49039	0.00
01/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	10376	8559	10376	8559	0.00
01/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	56933	63136	56933	63136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	6685	5443	6685	5443	0.00
01/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	71371	77991	71371	77991	0.00
01/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	4232	3407	4232	3407	0.00
01/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1126	1474	1126	1474	0.00
01/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	135577	128512	135577	128512	0.00
01/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	53247	58302	53247	58302	0.00
01/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	21233	18874	21233	18874	0.00
01/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	65386	70894	65386	70894	0.00
01/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	16535	14629	16535	14629	0.00
01/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	78254	84139	78254	84139	0.00
01/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	12873	11345	12873	11345	0.00
01/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	11336	14110	11336	14110	0.00
01/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	35616	30946	35616	30946	0.00
01/08/2006	R186 On 01-February-07			Bond Future	8.5100	8.3700	120.3096	121.7939	0.00
01/08/2006	R186 On 03-August-06			Bond Future	8.5000	8.3710	120.5568	122.0033	60.00
01/08/2006	R186 On 02-November-06			Bond Future	8.5100	8.3790	122.9579	124.4272	53.00
01/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	40914	48094	40914	48094	0.00
01/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	63566	55903	63566	55903	0.00
01/08/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	126	2636	126	2636	0.00
01/08/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	22606	10651	22606	10651	0.00
01/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	22365	28935	22365	28935	0.00
01/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	45919	37795	45919	37795	0.00
01/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	38341	45258	38341	45258	0.00
01/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	66618	58692	66618	58692	0.00
01/08/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	32	1329	32	1329	0.00
01/08/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	28206	15038	28206	15038	0.00
01/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	20138	26305	20138	26305	0.00
01/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	49352	40826	49352	40826	0.00
01/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	51990	60183	51990	60183	0.00
01/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	52534	45885	52534	45885	0.00
01/08/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	4677	15614	4677	15614	0.00
01/08/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	4787	1259	4787	1259	0.00
01/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	32612	40755	32612	40755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	33926	27376	33926	27376	0.00
01/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	35845	42495	35845	42495	0.00
01/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	69787	61595	69787	61595	0.00
01/08/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	6	583	6	583	0.00
01/08/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	33915	20027	33915	20027	0.00
01/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	17999	23760	17999	23760	0.00
01/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	52913	43981	52913	43981	0.00
01/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	26732	32298	26732	32298	0.00
01/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	83744	74468	83744	74468	0.00
01/08/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	0	4	0	4	0.00
01/08/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	57269	42809	57269	42809	0.00
01/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	10853	15021	10853	15021	0.00
01/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	68984	58458	68984	58458	0.00
01/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	17436	21656	17436	21656	0.00
01/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	104230	93606	104230	93606	0.00
01/08/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	87442	72977	87442	72977	0.00
01/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	5034	7470	5034	7470	0.00
01/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	93142	80885	93142	80885	0.00
01/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	10467	13433	10467	13433	0.00
01/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	128132	116255	128132	116255	0.00
01/08/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	118738	104273	118738	104273	0.00
01/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1911	3089	1911	3089	0.00
01/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	121106	107591	121106	107591	0.00
01/08/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	151209	136744	151209	136744	0.00
01/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	5655	7549	5655	7549	0.00
01/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	155332	142383	155332	142383	0.00
01/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	559	1004	559	1004	0.00
01/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	151996	137748	151996	137748	0.00
01/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3202	4399	3202	4399	0.00
01/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	186078	172432	186078	172432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	184906	170441	184906	170441	0.00
01/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	167	327	167	327	0.00
01/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	185055	170521	185055	170521	0.00
01/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1704	2413	1704	2413	0.00
01/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	219019	204886	219019	204886	0.00
01/08/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	219884	205419	219884	205419	0.00
01/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	42	90	42	90	0.00
01/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	219640	204995	219640	204995	0.00
01/08/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	27020	41442	27020	41442	0.00
01/08/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	55	12	55	12	0.00
01/08/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	53093	67558	53093	67558	0.00
01/08/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	78314	92779	78314	92779	0.00
01/08/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	48283	58188	48283	58188	0.00
01/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	22673	17884	22673	17884	0.00
01/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	66393	77724	66393	77724	0.00
01/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	14793	11431	14793	11431	0.00
01/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	9	21	9	21	0.00
01/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	255634	240953	255634	240953	0.00
01/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	849	1241	849	1241	0.00
01/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	253898	239448	253898	239448	0.00
01/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	67430	76780	67430	76780	0.00
01/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	41204	35711	41204	35711	0.00
01/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	84238	94598	84238	94598	0.00
01/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	32163	27680	32163	27680	0.00
01/08/2006	R194 On 01-February-07			Bond Future	8.8800	8.7480	105.4951	105.6233	0.00
01/08/2006	R194 On 03-August-06			Bond Future	8.7100	8.6060	106.2177	106.3616	55.00
01/08/2006	R194 On 02-November-06			Bond Future	8.8400	8.7250	103.2624	103.4026	0.00
01/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4655	5290	4655	5290	0.00
01/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5918	5270	5918	5270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	55	433	55	433	0.00
01/08/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	2308	1247	2308	1247	0.00
01/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2590	3187	2590	3187	0.00
01/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5533	4728	5533	4728	0.00
01/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4393	5008	4393	5008	0.00
01/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6157	5489	6157	5489	0.00
01/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3423	3956	3423	3956	0.00
01/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7197	6448	7197	6448	0.00
01/08/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	5	110	5	110	0.00
01/08/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	3715	2382	3715	2382	0.00
01/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2121	2647	2121	2647	0.00
01/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6298	5423	6298	5423	0.00
01/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2422	2853	2422	2853	0.00
01/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8718	7866	8718	7866	0.00
01/08/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	0	1	0	1	0.00
01/08/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	6633	5196	6633	5196	0.00
01/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1141	1495	1141	1495	0.00
01/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8415	7366	8415	7366	0.00
01/08/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	18	232	18	232	0.00
01/08/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	2999	1775	2999	1775	0.00
01/08/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	1018	2236	1018	2236	0.00
01/08/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	366	145	366	145	0.00
01/08/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	10303	8864	10303	8864	0.00
01/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	546	756	546	756	0.00
01/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10929	9737	10929	9737	0.00
01/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1601	1931	1601	1931	0.00
01/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10428	9475	10428	9475	0.00
01/08/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	13990	12552	13990	12552	0.00
01/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	221	327	221	327	0.00
01/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13727	12431	13727	12431	0.00
01/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1003	1242	1003	1242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12370	11326	12370	11326	0.00
01/08/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	17696	16257	17696	16257	0.00
01/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	582	742	582	742	0.00
01/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14498	13376	14498	13376	0.00
01/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	72	116	72	116	0.00
01/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16715	15356	16715	15356	0.00
01/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	357	465	357	465	0.00
01/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16833	15658	16833	15658	0.00
01/08/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	21419	19981	21419	19981	0.00
01/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	25	43	25	43	0.00
01/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19817	18433	19817	18433	0.00
01/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	210	280	210	280	0.00
01/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19255	18042	19255	18042	0.00
01/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	8	14	8	14	0.00
01/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22963	21568	22963	21568	0.00
01/08/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	25161	23723	25161	23723	0.00
01/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	119	162	119	162	0.00
01/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21742	20502	21742	20502	0.00
01/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	2	4	2	4	0.00
01/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	26135	24735	26135	24735	0.00
01/08/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	28922	27483	28922	27483	0.00
01/08/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	4272	5709	4272	5709	0.00
01/08/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	3	1	3	1	0.00
01/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35747	34345	35747	34345	0.00
01/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32529	31127	32529	31127	0.00
01/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
01/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29324	27923	29324	27923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	17	24	17	24	0.00
01/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29432	28157	29432	28157	0.00
01/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	33	48	33	48	0.00
01/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26842	25573	26842	25573	0.00
01/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	64	90	64	90	0.00
01/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24275	23018	24275	23018	0.00
01/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2348	2910	2348	2910	0.00
01/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5908	5067	5908	5067	0.00
01/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4138	4733	4138	4733	0.00
01/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6405	5717	6405	5717	0.00
01/08/2006	R201 On 01-February-07			Bond Future	8.7900	8.6870	100.8768	101.4659	0.00
01/08/2006	R201 On 03-August-06			Bond Future	8.7600	8.6630	101.0593	101.6400	26.00
01/08/2006	R201 On 02-November-06			Bond Future	8.7900	8.6880	103.0714	103.6619	26.00
01/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23131	26053	23131	26053	0.00
01/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	31108	28139	31108	28139	0.00
01/08/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	169	1541	169	1541	0.00
01/08/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	9695	5259	9695	5259	0.00
01/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	13600	16418	13600	16418	0.00
01/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	21696	18608	21696	18608	0.00
01/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	20393	23113	20393	23113	0.00
01/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	34037	30867	34037	30867	0.00
01/08/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	50	790	50	790	0.00
01/08/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	12539	7472	12539	7472	0.00
01/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11081	13580	11081	13580	0.00
01/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	24970	21562	24970	21562	0.00
01/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19091	21709	19091	21709	0.00
01/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	35584	32311	35584	32311	0.00
01/08/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	12	359	12	359	0.00
01/08/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	15476	10015	15476	10015	0.00
01/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9933	12271	9933	12271	0.00
01/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	26734	23167	26734	23167	0.00
01/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	21740	24562	21740	24562	0.00
01/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	32546	29476	32546	29476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	2	142	2	142	0.00
01/08/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	18452	12785	18452	12785	0.00
01/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26041	29160	26041	29160	0.00
01/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	28392	25620	28392	25620	0.00
01/08/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	2187	6298	2187	6298	0.00
01/08/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	2889	1192	2889	1192	0.00
01/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16410	19539	16410	19539	0.00
01/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	18755	15979	18755	15979	0.00
01/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12303	14962	12303	14962	0.00
01/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	23290	20043	23290	20043	0.00
01/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	34041	37623	34041	37623	0.00
01/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	22502	20193	22502	20193	0.00
01/08/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	13824	19610	13824	19610	0.00
01/08/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	39	18	39	18	0.00
01/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	24494	28345	24494	28345	0.00
01/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	12648	10592	12648	10592	0.00
01/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13281	15378	13281	15378	0.00
01/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	44173	40379	44173	40379	0.00
01/08/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	0	1	0	1	0.00
01/08/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	30508	24702	30508	24702	0.00
01/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5357	6922	5357	6922	0.00
01/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	36883	32542	36883	32542	0.00
01/08/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	45840	40033	45840	40033	0.00
01/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2484	3391	2484	3391	0.00
01/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	49010	44011	49010	44011	0.00
01/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8645	10230	8645	10230	0.00
01/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	54197	49892	54197	49892	0.00
01/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5215	6330	5215	6330	0.00
01/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	65695	60920	65695	60920	0.00
01/08/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	61467	55659	61467	55659	0.00
01/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	952	1390	952	1390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	62758	57290	62758	57290	0.00
01/08/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	77393	71586	77393	71586	0.00
01/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	368	567	368	567	0.00
01/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	77741	72035	77741	72035	0.00
01/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3266	4040	3266	4040	0.00
01/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	78947	73831	78947	73831	0.00
01/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	125	205	125	205	0.00
01/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	93358	87532	93358	87532	0.00
01/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1955	2467	1955	2467	0.00
01/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	93115	87737	93115	87737	0.00
01/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1117	1439	1117	1439	0.00
01/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	108040	102471	108040	102471	0.00
01/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	37	65	37	65	0.00
01/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	109428	103550	109428	103550	0.00
01/08/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	28001	33808	28001	33808	0.00
01/08/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	10	18	10	18	0.00
01/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	125863	119966	125863	119966	0.00
01/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	34095	38545	34095	38545	0.00
01/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	8315	6859	8315	6859	0.00
01/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	607	800	607	800	0.00
01/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	123583	117885	123583	117885	0.00
01/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	42889	46882	42889	46882	0.00
01/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	17706	15808	17706	15808	0.00
01/08/2006	R203 On 01-February-07			Bond Future	8.7600	8.6480	99.8046	100.5409	0.00
01/08/2006	R203 On 03-August-06			Bond Future	8.7300	8.6270	99.8757	100.5996	111.00
01/08/2006	R203 On 02-November-06			Bond Future	8.7600	8.6480	97.6973	98.4237	0.00
01/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	16605	20207	16605	20207	0.00
01/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	23833	20073	23833	20073	0.00
01/08/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	93	1770	93	1770	0.00
01/08/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	9205	3644	9205	3644	0.00
01/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10819	14294	10819	14294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	17947	14158	17947	14158	0.00
01/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15190	18597	15190	18597	0.00
01/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	25789	21833	25789	21833	0.00
01/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9471	12669	9471	12669	0.00
01/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	20018	15952	20018	15952	0.00
01/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	13856	17068	13856	17068	0.00
01/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	27842	23691	27842	23691	0.00
01/08/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	2	265	2	265	0.00
01/08/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	16094	9119	16094	9119	0.00
01/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8241	11167	8241	11167	0.00
01/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	22223	17885	22223	17885	0.00
01/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	12603	15623	12603	15623	0.00
01/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	29991	25648	29991	25648	0.00
01/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7128	9787	7128	9787	0.00
01/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	24561	19956	24561	19956	0.00
01/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	19679	23672	19679	23672	0.00
01/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	20212	16842	20212	16842	0.00
01/08/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	13881	17908	13881	17908	0.00
01/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	14218	10982	14218	10982	0.00
01/08/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	16	757	16	757	0.00
01/08/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	12610	6112	12610	6112	0.00
01/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	28763	33691	28763	33691	0.00
01/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	12823	10387	12823	10387	0.00
01/08/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	18153	25392	18153	25392	0.00
01/08/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	33837	26598	33837	26598	0.00
01/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3131	4620	3131	4620	0.00
01/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	38065	32289	38065	32289	0.00
01/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7498	9610	7498	9610	0.00
01/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	42134	36882	42134	36882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	52012	44772	52012	44772	0.00
01/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4115	5469	4115	5469	0.00
01/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	56401	50392	56401	50392	0.00
01/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1155	1847	1155	1847	0.00
01/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	54006	47433	54006	47433	0.00
01/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2069	2860	2069	2860	0.00
01/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	72418	65846	72418	65846	0.00
01/08/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	70627	63388	70627	63388	0.00
01/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	352	615	352	615	0.00
01/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	71546	64545	71546	64545	0.00
01/08/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	89697	82457	89697	82457	0.00
01/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	948	1366	948	1366	0.00
01/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	89784	82839	89784	82839	0.00
01/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	87	168	87	168	0.00
01/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	90064	82880	90064	82880	0.00
01/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	393	593	393	593	0.00
01/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	108151	100987	108151	100987	0.00
01/08/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	109232	101992	109232	101992	0.00
01/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	17	37	17	37	0.00
01/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	109227	101983	109227	101983	0.00
01/08/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	129245	122006	129245	122006	0.00
01/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	3	7	3	7	0.00
01/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	128908	121648	128908	121648	0.00
01/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	169735	162471	169735	162471	0.00
01/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
01/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	149077	141813	149077	141813	0.00
01/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	15	26	15	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	167265	159913	167265	159913	0.00
01/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	49	82	49	82	0.00
01/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	147002	139671	147002	139671	0.00
01/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	147	232	147	232	0.00
01/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	127273	119995	127273	119995	0.00
01/08/2006	R204 On 01-February-07			Bond Future	8.7400	8.6320	95.6097	96.3801	0.00
01/08/2006	R204 On 03-August-06			Bond Future	8.7200	8.6170	95.6344	96.3946	83.00
01/08/2006	R204 On 02-November-06			Bond Future	8.7400	8.6350	97.5437	98.3085	0.00
01/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	30459	34444	30459	34444	0.00
01/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	36885	33166	36885	33166	0.00
01/08/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	157	1772	157	1772	0.00
01/08/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	12654	6667	12654	6667	0.00
01/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18268	22135	18268	22135	0.00
01/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	24839	21058	24839	21058	0.00
01/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	28665	32518	28665	32518	0.00
01/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	38647	34795	38647	34795	0.00
01/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	16592	20252	16592	20252	0.00
01/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	26759	22772	26759	22772	0.00
01/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25237	28820	25237	28820	0.00
01/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	42384	38264	42384	38264	0.00
01/08/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	43	890	43	890	0.00
01/08/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	16215	9460	16215	9460	0.00
01/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	13510	16751	13510	16751	0.00
01/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	30927	26520	30927	26520	0.00
01/08/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	9	394	9	394	0.00
01/08/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	19876	12658	19876	12658	0.00
01/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	34201	38443	34201	38443	0.00
01/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	33569	30106	33569	30106	0.00
01/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	21884	26153	21884	26153	0.00
01/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	21315	17937	21315	17937	0.00
01/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	26924	30642	26924	30642	0.00
01/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	40479	36494	40479	36494	0.00
01/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	15005	18456	15005	18456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	28788	24591	28788	24591	0.00
01/08/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	53997	46394	53997	46394	0.00
01/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44372	49212	44372	49212	0.00
01/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	26401	23537	26401	23537	0.00
01/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	32341	37525	32341	37525	0.00
01/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	14241	11777	14241	11777	0.00
01/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17658	20549	17658	20549	0.00
01/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	53040	48226	53040	48226	0.00
01/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7398	9604	7398	9604	0.00
01/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	43267	37825	43267	37825	0.00
01/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3479	4781	3479	4781	0.00
01/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	58281	51935	58281	51935	0.00
01/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11577	13778	11577	13778	0.00
01/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	65660	60156	65660	60156	0.00
01/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7009	8566	7009	8566	0.00
01/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	80273	74126	80273	74126	0.00
01/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1354	1995	1354	1995	0.00
01/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	75583	68577	75583	68577	0.00
01/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4385	5468	4385	5468	0.00
01/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	97326	90705	97326	90705	0.00
01/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	525	818	525	818	0.00
01/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	94690	87336	94690	87336	0.00
01/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	178	295	178	295	0.00
01/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	114804	107274	114804	107274	0.00
01/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2615	3331	2615	3331	0.00
01/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	115741	108753	115741	108753	0.00
01/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	53	93	53	93	0.00
01/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	135679	128072	135679	128072	0.00
01/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1483	1931	1483	1931	0.00
01/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	135318	128062	135318	128062	0.00
01/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3	6	3	6	0.00
01/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	179314	171670	179314	171670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	13	25	13	25	0.00
01/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	157196	149560	157196	149560	0.00
01/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	406	555	406	555	0.00
01/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	177291	169735	177291	169735	0.00
01/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	798	1063	798	1063	0.00
01/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	155880	148442	155880	148442	0.00
01/08/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	0	3	0	3	0.00
01/08/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	34838	27238	34838	27238	0.00
01/08/2006	R207 On 01-February-07			Bond Future	8.7100	8.6020	89.2110	90.0009	0.00
01/08/2006	R207 On 03-August-06			Bond Future	8.7000	8.5930	89.1059	89.8822	0.00
01/08/2006	R207 On 02-November-06			Bond Future	8.7200	8.6070	90.8879	91.6706	0.00
01/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	17919	21788	17919	21788	0.00
01/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	25962	21931	25962	21931	0.00
01/08/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	275	3060	275	3060	0.00
01/08/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	7528	2549	7528	2549	0.00
01/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	5621	9031	5621	9031	0.00
01/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	13954	9537	13954	9537	0.00
01/08/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	62	1506	62	1506	0.00
01/08/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	10971	4652	10971	4652	0.00
01/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15013	18470	15013	18470	0.00
01/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	30255	25813	30255	25813	0.00
01/08/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	10	622	10	622	0.00
01/08/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	14597	7445	14597	7445	0.00
01/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3451	5943	3451	5943	0.00
01/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	19053	13718	19053	13718	0.00
01/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	13684	16938	13684	16938	0.00
01/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	32556	27911	32556	27911	0.00
01/08/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	1	211	1	211	0.00
01/08/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	18286	10732	18286	10732	0.00
01/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2637	4711	2637	4711	0.00
01/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	21903	16151	21903	16151	0.00
01/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	19499	23572	19499	23572	0.00
01/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	23970	20145	23970	20145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	7004	10895	7004	10895	0.00
01/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	11732	7797	11732	7797	0.00
01/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	16424	20087	16424	20087	0.00
01/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	28057	23820	28057	23820	0.00
01/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	4441	7381	4441	7381	0.00
01/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	16398	11511	16398	11511	0.00
01/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	22906	27389	22906	27389	0.00
01/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	20294	16877	20294	16877	0.00
01/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	10401	15243	10401	15243	0.00
01/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	7979	4994	7979	4994	0.00
01/08/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	52520	44757	52520	44757	0.00
01/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9174	11650	9174	11650	0.00
01/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	42764	37342	42764	37342	0.00
01/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	749	1572	749	1572	0.00
01/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	34880	27876	34880	27876	0.00
01/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5190	6824	5190	6824	0.00
01/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	57637	51372	57637	51372	0.00
01/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	99	261	99	261	0.00
01/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	53280	45616	53280	45616	0.00
01/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2700	3686	2700	3686	0.00
01/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	74528	67615	74528	67615	0.00
01/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	8	26	8	26	0.00
01/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	72776	64968	72776	64968	0.00
01/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1284	1825	1284	1825	0.00
01/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	93033	85675	93033	85675	0.00
01/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
01/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	92911	85086	92911	85086	0.00
01/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	113626	105799	113626	105799	0.00
01/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	555	823	555	823	0.00
01/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	112783	105152	112783	105152	0.00
01/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	217	336	217	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	133499	125719	133499	125719	0.00
01/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	134931	127104	134931	127104	0.00
01/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	156846	149019	156846	149019	0.00
01/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	22321	29035	22321	29035	0.00
01/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2364	1251	2364	1251	0.00
01/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	76	124	76	124	0.00
01/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	155006	147154	155006	147154	0.00
01/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	32830	38275	32830	38275	0.00
01/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12841	10387	12841	10387	0.00
01/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	24	41	24	41	0.00
01/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	177213	169330	177213	169330	0.00
01/08/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	33287	25524	33287	25524	0.00
02/08/2006	GOVI On 01-February-07			jGovi	240.6000	240.6030	240.6030	240.6030	0.00
02/08/2006	GOVI On 03-August-06			jGovi	230.9500	230.9510	230.9510	230.9510	0.00
02/08/2006	GOVI On 02-November-06			jGovi	235.5200	235.5230	235.5230	235.5230	886.00
02/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	107412	107430	107412	107430	0.00
02/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	1382	1400	1382	1400	0.00
02/08/2006	GOVI On 03-August-06	230.00	Call	jGovi	9579	9850	9579	9850	0.00
02/08/2006	GOVI On 03-August-06	230.00	Put	jGovi	69	340	69	340	0.00
02/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	58198	58252	58198	58252	0.00
02/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	2968	3022	2968	3022	0.00
02/08/2006	J153 On 31-August-10			jSwap	8.9600	8.9820	0.0551	0.0558	0.00
02/08/2006	J157 On 15-September-15			jSwap	8.9700	8.9810	0.0950	0.0960	0.00
02/08/2006	J186 On 21-December-26			jSwap	8.7700	8.7780	0.1202	0.1206	0.00
02/08/2006	J194 On 28-February-08			jSwap	8.5500	8.5530	0.0196	0.0196	0.00
02/08/2006	J201 On 22-December-14			jSwap	9.0700	9.0810	0.0921	0.0929	0.00
02/08/2006	J203 On 15-September-17			jSwap	8.9100	8.9190	0.1024	0.1034	0.00
02/08/2006	J204 On 21-December-18			jSwap	8.9200	8.9360	0.1063	0.1071	0.00
02/08/2006	J207 On 15-January-20			jSwap	8.9000	8.9140	0.0698	0.0707	0.00
02/08/2006	JBAR On 21-December-05			jBar	7.9500	7.9210	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
02/08/2006	JFRA On 01-February-07			jFra	9.0000	9.0150	0.0219	0.0220	0.00
02/08/2006	JFRA On 07-February-08			jFra	9.3100	9.2990	0.0227	0.0227	0.00
02/08/2006	JFRA On 03-May-07			jFra	9.2200	9.2320	0.0225	0.0225	0.00
02/08/2006	JFRA On 03-August-06			jFra	7.9600	7.9410	0.0195	0.0194	0.00
02/08/2006	JFRA On 02-August-07			jFra	9.2700	9.2680	0.0226	0.0226	0.00
02/08/2006	JFRA On 02-November-06			jFra	8.6300	8.6390	0.0211	0.0211	0.00
02/08/2006	JFRA On 01-November-07			jFra	9.3000	9.2980	0.0244	0.0244	0.00
02/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3752	3782	3752	3782	0.00
02/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	90	88	90	88	0.00
02/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26795	26803	26795	26803	0.00
02/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22365	22400	22365	22400	0.00
02/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4332	4362	4332	4362	0.00
02/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	143	141	143	141	0.00
02/08/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2349	2300	2349	2300	0.00
02/08/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
02/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4530	4531	4530	4531	0.00
02/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	222	223	222	223	0.00
02/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3980	4009	3980	4009	0.00
02/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	9	9	9	9	0.00
02/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	5007	5015	5007	5015	0.00
02/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	305	305	305	305	0.00
02/08/2006	JN02 On 03-August-06			jNote	8.9900	8.9850	0.1641	0.1641	0.00
02/08/2006	JN02 On 02-November-06			jNote	9.1700	9.1700	0.1669	0.1670	0.00
02/08/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	31694	31694	31694	31694	0.00
02/08/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35756	35857	35756	35857	0.00
02/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	876	889	876	889	0.00
02/08/2006	JN05 On 03-August-06			jNote	9.1100	9.1260	0.3633	0.3640	0.00
02/08/2006	JN05 On 02-November-06			jNote	9.1700	9.1970	0.3648	0.3657	0.00
02/08/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	74005	74823	74005	74823	0.00
02/08/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	76378	77422	76378	77422	0.00
02/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	JN10 On 03-August-06			jNote	8.9500	8.9610	0.5856	0.5862	0.00
02/08/2006	JN10 On 02-November-06			jNote	8.9700	8.9900	0.5859	0.5865	0.00
02/08/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	111018	111917	111018	111917	0.00
02/08/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	112507	113523	112507	113523	0.00
02/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
02/08/2006	JROD On 31-January-07			jRod	8.2700	8.2520	0.0015	0.0014	0.00
02/08/2006	JROD On 28-February-07			jRod	8.0800	8.0600	0.0007	0.0006	0.00
02/08/2006	JROD On 31-August-06			jRod	7.2800	7.2760	0.0016	0.0016	0.00
02/08/2006	JROD On 29-September-06			jRod	7.5500	7.5470	0.0009	0.0009	0.00
02/08/2006	JROD On 31-October-06			jRod	7.9300	7.9080	0.0000	0.0001	0.00
02/08/2006	JROD On 30-November-06			jRod	7.7700	7.7520	0.0010	0.0011	0.00
02/08/2006	JROD On 29-December-06			jRod	8.0100	7.9950	0.0002	0.0001	0.00
02/08/2006	R153 On 01-February-07			Bond Future	8.6600	8.6930	118.7537	118.6464	0.00
02/08/2006	R153 On 03-August-06			Bond Future	8.6200	8.6400	120.4320	120.3475	944.00
02/08/2006	R153 On 02-November-06			Bond Future	8.6700	8.6930	116.2288	116.1353	0.00
02/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17853	17328	17853	17328	0.00
02/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	14929	15478	14929	15478	0.00
02/08/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	291	446	291	446	0.00
02/08/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	2757	3757	2757	3757	0.00
02/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	12395	11949	12395	11949	0.00
02/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9490	9978	9490	9978	0.00
02/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14182	13725	14182	13725	0.00
02/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	17768	18385	17768	18385	0.00
02/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	8685	8333	8685	8333	0.00
02/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	12713	13296	12713	13296	0.00
02/08/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	72	174	72	174	0.00
02/08/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	4383	5330	4383	5330	0.00
02/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12505	12084	12505	12084	0.00
02/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	19364	20016	19364	20016	0.00
02/08/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	12	56	12	56	0.00
02/08/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	6172	7061	6172	7061	0.00
02/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	7101	6795	7101	6795	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	14615	15244	14615	15244	0.00
02/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9492	9141	9492	9141	0.00
02/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	22933	23655	22933	23655	0.00
02/08/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	13592	14437	13592	14437	0.00
02/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	4491	4274	4491	4274	0.00
02/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	19019	19737	19019	19737	101.00
02/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	7868	7539	7868	7539	0.00
02/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13637	14243	13637	14243	0.00
02/08/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	4929	4377	4929	4377	0.00
02/08/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	54	346	54	346	0.00
02/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13327	12888	13327	12888	0.00
02/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	18548	19182	18548	19182	0.00
02/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	22925	22321	22925	22321	0.00
02/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11931	12400	11931	12400	0.00
02/08/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	42009	42854	42009	42854	100.00
02/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6339	6073	6339	6073	0.00
02/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	28075	28883	28075	28883	0.00
02/08/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	22967	23812	22967	23812	0.00
02/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2216	2092	2216	2092	0.00
02/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	25589	26399	25589	26399	0.00
02/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3943	3756	3943	3756	0.00
02/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	34050	34937	34050	34937	0.00
02/08/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	32439	33284	32439	33284	0.00
02/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	918	859	918	859	0.00
02/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	33221	34097	33221	34097	0.00
02/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2217	2098	2217	2098	0.00
02/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	40774	41728	40774	41728	0.00
02/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	298	276	298	276	0.00
02/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41618	42531	41618	42531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1335	1258	1335	1258	0.00
02/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	48419	49415	48419	49415	0.00
02/08/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	51677	52522	51677	52522	0.00
02/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	103	95	103	95	0.00
02/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50529	51456	50529	51456	0.00
02/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	766	719	766	719	0.00
02/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	56457	57483	56457	57483	0.00
02/08/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	61444	62289	61444	62289	0.00
02/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	31	28	31	28	0.00
02/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59652	60584	59652	60584	0.00
02/08/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	13969	13125	13969	13125	0.00
02/08/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	0	1	0	1	0.00
02/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	218	203	218	203	0.00
02/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	73361	74419	73361	74419	0.00
02/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	419	392	419	392	0.00
02/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64795	65841	64795	65841	0.00
02/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	28522	27846	28522	27846	0.00
02/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	9531	9928	9531	9928	0.00
02/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	8	7	8	7	0.00
02/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68914	69848	68914	69848	0.00
02/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	2	2	2	2	0.00
02/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	78284	79218	78284	79218	0.00
02/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17906	17349	17906	17349	0.00
02/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	6409	6787	6409	6787	0.00
02/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	24252	23598	24252	23598	0.00
02/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	4246	4527	4246	4527	0.00
02/08/2006	R157 On 01-February-07			Bond Future	8.7600	8.7870	133.5755	133.3854	0.00
02/08/2006	R157 On 03-August-06			Bond Future	8.7300	8.7480	134.9004	134.7379	116.00
02/08/2006	R157 On 02-November-06			Bond Future	8.7800	8.7830	130.5617	130.5617	5.00
02/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31725	30855	31725	30855	0.00
02/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	32430	33461	32430	33461	0.00

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02/08/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	3248	3257	3248	3257	0.00
02/08/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	1476	3110	1476	3110	0.00
02/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20816	20935	20816	20935	0.00
02/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	23194	23313	23194	23313	0.00
02/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	28374	27570	28374	27570	0.00
02/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	36158	37255	36158	37255	0.00
02/08/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	16	88	16	88	0.00
02/08/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	13115	14811	13115	14811	0.00
02/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	15599	15713	15599	15713	0.00
02/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	28866	28980	28866	28980	0.00
02/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	25246	24508	25246	24508	0.00
02/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	40163	41325	40163	41325	0.00
02/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	14045	14156	14045	14156	0.00
02/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	30970	31081	30970	31081	0.00
02/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	23767	23061	23767	23061	0.00
02/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	42269	43464	42269	43464	0.00
02/08/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	2	22	2	22	0.00
02/08/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	16854	18499	16854	18499	0.00
02/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12587	12694	12587	12694	0.00
02/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	33182	33289	33182	33289	117.00
02/08/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	0	4	0	4	0.00
02/08/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	20621	22250	20621	22250	0.00
02/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26782	26011	26782	26011	0.00
02/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	38125	39255	38125	39255	0.00
02/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	43004	41981	43004	41981	0.00
02/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	26239	27116	26239	27116	0.00
02/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31126	31244	31126	31244	0.00
02/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	15630	15748	15630	15748	0.00
02/08/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	74953	76577	74953	76577	100.00
02/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	16319	15774	16319	15774	0.00
02/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	52952	54308	52952	54308	0.00
02/08/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00

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02/08/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	35843	37468	35843	37468	0.00
02/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	6750	6835	6750	6835	0.00
02/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	45912	45997	45912	45997	0.00
02/08/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	55207	56832	55207	56832	0.00
02/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3096	3152	3096	3152	0.00
02/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	61182	61238	61182	61238	0.00
02/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	10449	10057	10449	10057	0.00
02/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	65554	67063	65554	67063	0.00
02/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	6116	5857	6116	5857	0.00
02/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	80041	81682	80041	81682	0.00
02/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1171	1201	1171	1201	0.00
02/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	78545	78575	78545	78575	158.00
02/08/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	95089	96714	95089	96714	0.00
02/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	446	461	446	461	0.00
02/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	97482	97497	97482	97497	0.00
02/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3726	3557	3726	3557	0.00
02/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	96827	98559	96827	98559	0.00
02/08/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	115625	117250	115625	117250	0.00
02/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	149	156	149	156	0.00
02/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	117228	117235	117228	117235	0.00
02/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2158	2055	2158	2055	0.00
02/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	114798	116596	114798	116596	0.00
02/08/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	136569	138194	136569	138194	0.00
02/08/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	20040	18450	20040	18450	0.00
02/08/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	0	35	0	35	0.00
02/08/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	37958	36333	37958	36333	0.00
02/08/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	11	12	11	12	0.00
02/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	158354	158355	158354	158355	0.00

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02/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	44	46	44	46	0.00
02/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	137555	137558	137555	137558	0.00
02/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	43305	43411	43305	43411	0.00
02/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	10269	10376	10269	10376	0.00
02/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	56843	56933	56843	56933	0.00
02/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	6595	6685	6595	6685	0.00
02/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	71299	71371	71299	71371	0.00
02/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	4160	4232	4160	4232	0.00
02/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1186	1126	1186	1126	0.00
02/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	133737	135577	133737	135577	0.00
02/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	54412	53247	54412	53247	0.00
02/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	20497	21233	20497	21233	0.00
02/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66676	65386	66676	65386	0.00
02/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	15924	16535	15924	16535	0.00
02/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	79652	78254	79652	78254	0.00
02/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	12370	12873	12370	12873	0.00
02/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	11232	11336	11232	11336	0.00
02/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	35513	35616	35513	35616	0.00
02/08/2006	R186 On 01-February-07			Bond Future	8.4900	8.5050	120.5168	120.3096	0.00
02/08/2006	R186 On 03-August-06			Bond Future	8.4900	8.5010	120.7334	120.5568	60.00
02/08/2006	R186 On 02-November-06			Bond Future	8.5000	8.5120	123.1441	122.9579	53.00
02/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	52932	51990	52932	51990	0.00
02/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	51404	52534	51404	52534	0.00
02/08/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	4241	4677	4241	4677	0.00
02/08/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	2585	4787	2585	4787	0.00
02/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	33386	32612	33386	32612	0.00
02/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	32837	33926	32837	33926	0.00
02/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	41718	40914	41718	40914	0.00
02/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	62297	63566	62297	63566	0.00
02/08/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	17	126	17	126	0.00
02/08/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	20732	22606	20732	22606	0.00
02/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	22947	22365	22947	22365	0.00
02/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	44639	45919	44639	45919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	39110	38341	39110	38341	0.00
02/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	65315	66618	65315	66618	0.00
02/08/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	2	32	2	32	0.00
02/08/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	26410	28206	26410	28206	0.00
02/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	20675	20138	20675	20138	0.00
02/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	48026	49352	48026	49352	0.00
02/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	36578	35845	36578	35845	0.00
02/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	68449	69787	68449	69787	0.00
02/08/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	0	6	0	6	0.00
02/08/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	32143	33915	32143	33915	0.00
02/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	18490	17999	18490	17999	0.00
02/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	51542	52913	51542	52913	0.00
02/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	27327	26732	27327	26732	0.00
02/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	82267	83744	82267	83744	0.00
02/08/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	55504	57269	55504	57269	0.00
02/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	11179	10853	11179	10853	0.00
02/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	67447	68984	67447	68984	0.00
02/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	17868	17436	17868	17436	0.00
02/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	102589	104230	102589	104230	0.00
02/08/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	85676	87442	85676	87442	0.00
02/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	5201	5034	5201	5034	0.00
02/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	91447	93142	91447	93142	0.00
02/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	10754	10467	10754	10467	0.00
02/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	126348	128132	126348	128132	0.00
02/08/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	116972	118738	116972	118738	0.00
02/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1980	1911	1980	1911	0.00
02/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	119312	121106	119312	121106	0.00
02/08/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	149443	151209	149443	151209	0.00
02/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	5828	5655	5828	5655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	153433	155332	153433	155332	0.00
02/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	581	559	581	559	0.00
02/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	150155	151996	150155	151996	0.00
02/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3305	3202	3305	3202	0.00
02/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	184109	186078	184109	186078	0.00
02/08/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	183140	184906	183140	184906	0.00
02/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	174	167	174	167	0.00
02/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	183198	185055	183198	185055	0.00
02/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1761	1704	1761	1704	0.00
02/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	217004	219019	217004	219019	0.00
02/08/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	218118	219884	218118	219884	0.00
02/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	44	42	44	42	0.00
02/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	217779	219640	217779	219640	0.00
02/08/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	28732	27020	28732	27020	0.00
02/08/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	1	55	1	55	0.00
02/08/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	54859	53093	54859	53093	0.00
02/08/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	80080	78314	80080	78314	0.00
02/08/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	49293	48283	49293	48283	0.00
02/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	21821	22673	21821	22673	0.00
02/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	67615	66393	67615	66393	0.00
02/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	14152	14793	14152	14793	0.00
02/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	9	9	9	9	0.00
02/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	253772	255634	253772	255634	0.00
02/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	878	849	878	849	0.00
02/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	251856	253898	251856	253898	0.00
02/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	68537	67430	68537	67430	0.00
02/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	40239	41204	40239	41204	0.00
02/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	85496	84238	85496	84238	0.00
02/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	31349	32163	31349	32163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R194 On 01-February-07			Bond Future	8.8300	8.8760	105.5452	105.4951	0.00
02/08/2006	R194 On 03-August-06			Bond Future	8.6800	8.7050	106.2511	106.2177	55.00
02/08/2006	R194 On 02-November-06			Bond Future	8.8100	8.8390	103.3017	103.2624	0.00
02/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4877	4655	4877	4655	0.00
02/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5639	5918	5639	5918	0.00
02/08/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	1107	1018	1107	1018	0.00
02/08/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	120	366	120	366	0.00
02/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2724	2590	2724	2590	0.00
02/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5273	5533	5273	5533	0.00
02/08/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	20	55	20	55	0.00
02/08/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	1939	2308	1939	2308	0.00
02/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4607	4393	4607	4393	0.00
02/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5871	6157	5871	6157	0.00
02/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3606	3423	3606	3423	0.00
02/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6880	7197	6880	7197	0.00
02/08/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	0	5	0	5	0.00
02/08/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	3377	3715	3377	3715	0.00
02/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2236	2121	2236	2121	0.00
02/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6020	6298	6020	6298	0.00
02/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2567	2422	2567	2422	0.00
02/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8363	8718	8363	8718	0.00
02/08/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	6299	6633	6299	6633	0.00
02/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1214	1141	1214	1141	0.00
02/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8095	8415	8095	8415	0.00
02/08/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	3	18	3	18	0.00
02/08/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	2651	2999	2651	2999	0.00
02/08/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	9969	10303	9969	10303	0.00
02/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	586	546	586	546	0.00
02/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10576	10929	10576	10929	0.00
02/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1710	1601	1710	1601	0.00
02/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10036	10428	10036	10428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	13656	13990	13656	13990	0.00
02/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	240	221	240	221	0.00
02/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13352	13727	13352	13727	0.00
02/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1080	1003	1080	1003	0.00
02/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11947	12370	11947	12370	0.00
02/08/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	17362	17696	17362	17696	0.00
02/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	632	582	632	582	0.00
02/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14048	14498	14048	14498	0.00
02/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	80	72	80	72	0.00
02/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16329	16715	16329	16715	0.00
02/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	390	357	390	357	0.00
02/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16365	16833	16365	16833	0.00
02/08/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	21086	21419	21086	21419	0.00
02/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	28	25	28	25	0.00
02/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19427	19817	19427	19817	0.00
02/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	231	210	231	210	0.00
02/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18775	19255	18775	19255	0.00
02/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	9	8	9	8	0.00
02/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22571	22963	22571	22963	0.00
02/08/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	24827	25161	24827	25161	0.00
02/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	132	119	132	119	0.00
02/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21253	21742	21253	21742	0.00
02/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
02/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25742	26135	25742	26135	0.00
02/08/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	28588	28922	28588	28922	0.00
02/08/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	4603	4272	4603	4272	0.00
02/08/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	0	3	0	3	0.00
02/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00

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02/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35354	35747	35354	35747	0.00
02/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32135	32529	32135	32529	0.00
02/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
02/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28931	29324	28931	29324	0.00
02/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	19	17	19	17	0.00
02/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28934	29432	28934	29432	0.00
02/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	37	33	37	33	0.00
02/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26345	26842	26345	26842	0.00
02/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	72	64	72	64	0.00
02/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23781	24275	23781	24275	0.00
02/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2472	2348	2472	2348	0.00
02/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5639	5908	5639	5908	0.00
02/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4345	4138	4345	4138	0.00
02/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6111	6405	6111	6405	0.00
02/08/2006	R201 On 01-February-07			Bond Future	8.7700	8.7920	101.0279	100.8768	0.00
02/08/2006	R201 On 03-August-06			Bond Future	8.7400	8.7620	101.1821	101.0593	26.00
02/08/2006	R201 On 02-November-06			Bond Future	8.7700	8.7910	103.2086	103.0714	26.00
02/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26728	26041	26728	26041	0.00
02/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	27569	28392	27569	28392	0.00
02/08/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	2061	2187	2061	2187	0.00
02/08/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	1534	2889	1534	2889	0.00
02/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16992	16410	16992	16410	0.00
02/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	17965	18755	17965	18755	0.00
02/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23769	23131	23769	23131	0.00
02/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	30235	31108	30235	31108	0.00
02/08/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	50	169	50	169	0.00
02/08/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	8348	9695	8348	9695	0.00
02/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	14112	13600	14112	13600	0.00
02/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	20836	21696	20836	21696	0.00
02/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	20981	20393	20981	20393	0.00
02/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	33115	34037	33115	34037	0.00
02/08/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	7	50	7	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	11268	12539	11268	12539	0.00
02/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11524	11081	11524	11081	0.00
02/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	24040	24970	24040	24970	0.00
02/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19654	19091	19654	19091	0.00
02/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	34637	35584	34637	35584	0.00
02/08/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	1	12	1	12	0.00
02/08/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	14236	15476	14236	15476	0.00
02/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	10342	9933	10342	9933	0.00
02/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	25771	26734	25771	26734	0.00
02/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	22353	21740	22353	21740	0.00
02/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	31648	32546	31648	32546	0.00
02/08/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	0	2	0	2	0.00
02/08/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	17222	18452	17222	18452	0.00
02/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12781	12303	12781	12303	0.00
02/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	22395	23290	22395	23290	0.00
02/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	34848	34041	34848	34041	0.00
02/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	21798	22502	21798	22502	0.00
02/08/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	15014	13824	15014	13824	0.00
02/08/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	1	39	1	39	0.00
02/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	25249	24494	25249	24494	0.00
02/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	12031	12648	12031	12648	0.00
02/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13719	13281	13719	13281	0.00
02/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	43101	44173	43101	44173	0.00
02/08/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	29280	30508	29280	30508	0.00
02/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5611	5357	5611	5357	0.00
02/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	35765	36883	35765	36883	0.00
02/08/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	44612	45840	44612	45840	0.00
02/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2619	2484	2619	2484	0.00
02/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	47772	49010	47772	49010	0.00
02/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8966	8645	8966	8645	0.00
02/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	53008	54197	53008	54197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5433	5215	5433	5215	0.00
02/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	64403	65695	64403	65695	0.00
02/08/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	60238	61467	60238	61467	0.00
02/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1010	952	1010	952	0.00
02/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	61444	62758	61444	62758	0.00
02/08/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	76165	77393	76165	77393	0.00
02/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	392	368	392	368	0.00
02/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	76393	77741	76393	77741	0.00
02/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3412	3266	3412	3266	0.00
02/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	77582	78947	77582	78947	0.00
02/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	134	125	134	125	0.00
02/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	91994	93358	91994	93358	0.00
02/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2048	1955	2048	1955	0.00
02/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	91697	93115	91697	93115	0.00
02/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1172	1117	1172	1117	0.00
02/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	106585	108040	106585	108040	0.00
02/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	40	37	40	37	0.00
02/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	108058	109428	108058	109428	0.00
02/08/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	29229	28001	29229	28001	0.00
02/08/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	10	10	10	10	0.00
02/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	124492	125863	124492	125863	0.00
02/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35005	34095	35005	34095	0.00
02/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	7853	8315	7853	8315	0.00
02/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	639	607	639	607	0.00
02/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	122104	123583	122104	123583	0.00
02/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	43806	42889	43806	42889	0.00
02/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	17112	17706	17112	17706	0.00
02/08/2006	R203 On 01-February-07			Bond Future	8.7300	8.7580	99.9779	99.8046	0.00
02/08/2006	R203 On 03-August-06			Bond Future	8.7300	8.7320	99.8757	99.8757	0.00
02/08/2006	R203 On 02-November-06			Bond Future	8.7300	8.7550	97.8528	97.6973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	20514	19679	20514	19679	0.00
02/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	19313	20212	19313	20212	0.00
02/08/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14601	13881	14601	13881	0.00
02/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	13384	14218	13384	14218	0.00
02/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17347	16605	17347	16605	0.00
02/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	22842	23833	22842	23833	0.00
02/08/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	9	93	9	93	0.00
02/08/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	9122	9205	9122	9205	0.00
02/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11422	10819	11422	10819	0.00
02/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	16995	17947	16995	17947	0.00
02/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15887	15190	15887	15190	0.00
02/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	24753	25789	24753	25789	0.00
02/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	10016	9471	10016	9471	0.00
02/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	19008	20018	19008	20018	0.00
02/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14508	13856	14508	13856	0.00
02/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	26761	27842	26761	27842	0.00
02/08/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	0	2	0	2	0.00
02/08/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	16093	16094	16093	16094	0.00
02/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8732	8241	8732	8241	0.00
02/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	21159	22223	21159	22223	0.00
02/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13212	12603	13212	12603	0.00
02/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	28866	29991	28866	29991	0.00
02/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7566	7128	7566	7128	0.00
02/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	23444	24561	23444	24561	0.00
02/08/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	0	16	0	16	0.00
02/08/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	12595	12610	12595	12610	0.00
02/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	29826	28763	29826	28763	0.00
02/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	12152	12823	12152	12823	0.00
02/08/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	18153	18153	18153	18153	0.00
02/08/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	33837	33837	33837	33837	0.00
02/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3354	3131	3354	3131	0.00
02/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	36732	38065	36732	38065	0.00
02/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7907	7498	7907	7498	0.00
02/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	40809	42134	40809	42134	0.00
02/08/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	52012	52012	52012	52012	0.00
02/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4365	4115	4365	4115	0.00
02/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	54918	56401	54918	56401	0.00
02/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1247	1155	1247	1155	0.00
02/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	52542	54006	52542	54006	0.00
02/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2209	2069	2209	2069	0.00
02/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	70824	72418	70824	72418	0.00
02/08/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	70627	70627	70627	70627	0.00
02/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	383	352	383	352	0.00
02/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	70022	71546	70022	71546	0.00
02/08/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	89697	89697	89697	89697	0.00
02/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1018	948	1018	948	0.00
02/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	88120	89784	88120	89784	0.00
02/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	96	87	96	87	0.00
02/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	88517	90064	88517	90064	0.00
02/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	425	393	425	393	0.00
02/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	106449	108151	106449	108151	0.00
02/08/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	109232	109232	109232	109232	0.00
02/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	19	17	19	17	0.00
02/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	107674	109227	107674	109227	0.00
02/08/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	129245	129245	129245	129245	0.00
02/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	3	3	3	3	0.00
02/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	127353	128908	127353	128908	0.00

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02/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	168180	169735	168180	169735	0.00
02/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	147521	149077	147521	149077	0.00
02/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	16	15	16	15	0.00
02/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	165533	167265	165533	167265	0.00
02/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	54	49	54	49	0.00
02/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	145273	147002	145273	147002	0.00
02/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	160	147	160	147	0.00
02/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	125552	127273	125552	127273	0.00
02/08/2006	R204 On 01-February-07			Bond Future	8.7200	8.7410	95.7857	95.6097	0.00
02/08/2006	R204 On 03-August-06			Bond Future	8.7200	8.7220	95.6344	95.6344	0.00
02/08/2006	R204 On 02-November-06			Bond Future	8.7200	8.7420	97.7074	97.5437	0.00
02/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	35032	34201	35032	34201	0.00
02/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	32640	33569	32640	33569	0.00
02/08/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	18	157	18	157	0.00
02/08/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	12515	12654	12515	12654	0.00
02/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	22620	21884	22620	21884	0.00
02/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	20415	21315	20415	21315	0.00
02/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	31232	30459	31232	30459	0.00
02/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	35899	36885	35899	36885	0.00
02/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18920	18268	18920	18268	0.00
02/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	23854	24839	23854	24839	0.00
02/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	29409	28665	29409	28665	0.00
02/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	37631	38647	37631	38647	0.00
02/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	17201	16592	17201	16592	0.00
02/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	25731	26759	25731	26759	0.00
02/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25921	25237	25921	25237	0.00
02/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	41309	42384	41309	42384	0.00
02/08/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	2	43	2	43	0.00
02/08/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	16174	16215	16174	16215	0.00
02/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	14035	13510	14035	13510	0.00
02/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	29815	30927	29815	30927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	0	9	0	9	0.00
02/08/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	19867	19876	19867	19876	0.00
02/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	27638	26924	27638	26924	0.00
02/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	39434	40479	39434	40479	0.00
02/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	15572	15005	15572	15005	0.00
02/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	27718	28788	27718	28788	0.00
02/08/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	53997	53997	53997	53997	0.00
02/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	45342	44372	45342	44372	0.00
02/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	25612	26401	25612	26401	0.00
02/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33284	32341	33284	32341	0.00
02/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	13547	14241	13547	14241	0.00
02/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	18194	17658	18194	17658	0.00
02/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	51816	53040	51816	53040	0.00
02/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7728	7398	7728	7398	0.00
02/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	41961	43267	41961	43267	0.00
02/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3657	3479	3657	3479	0.00
02/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56822	58281	56822	58281	0.00
02/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11972	11577	11972	11577	0.00
02/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	64295	65660	64295	65660	0.00
02/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7277	7009	7277	7009	0.00
02/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	78783	80273	78783	80273	0.00
02/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1433	1354	1433	1354	0.00
02/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	74025	75583	74025	75583	0.00
02/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4564	4385	4564	4385	0.00
02/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	95746	97326	95746	97326	0.00
02/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	557	525	557	525	0.00
02/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	93085	94690	93085	94690	0.00
02/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	189	178	189	178	0.00
02/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	113178	114804	113178	114804	0.00
02/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2729	2615	2729	2615	0.00
02/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	114095	115741	114095	115741	0.00
02/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	56	53	56	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	134045	135679	134045	135679	0.00
02/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1551	1483	1551	1483	0.00
02/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	133626	135318	133626	135318	0.00
02/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3	3	3	3	0.00
02/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	177678	179314	177678	179314	0.00
02/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	14	13	14	13	0.00
02/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	155560	157196	155560	157196	0.00
02/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	426	406	426	406	0.00
02/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	175552	177291	175552	177291	0.00
02/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	836	798	836	798	0.00
02/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	154159	155880	154159	155880	0.00
02/08/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	34838	34838	34838	34838	0.00
02/08/2006	R207 On 01-February-07			Bond Future	8.6900	8.7130	89.3880	89.2110	0.00
02/08/2006	R207 On 03-August-06			Bond Future	8.6800	8.7000	89.2647	89.1059	0.00
02/08/2006	R207 On 02-November-06			Bond Future	8.6900	8.7160	91.0523	90.8879	0.00
02/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	23800	22906	23800	22906	0.00
02/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	19417	20294	19417	20294	0.00
02/08/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	147	275	147	275	0.00
02/08/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	5811	7528	5811	7528	0.00
02/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	11275	10401	11275	10401	0.00
02/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	7209	7979	7209	7979	0.00
02/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	18675	17919	18675	17919	0.00
02/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	24947	25962	24947	25962	0.00
02/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	6194	5621	6194	5621	0.00
02/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	12882	13954	12882	13954	0.00
02/08/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	15	62	15	62	0.00
02/08/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	9335	10971	9335	10971	0.00
02/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15678	15013	15678	15013	0.00
02/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	29150	30255	29150	30255	0.00
02/08/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	1	10	1	10	0.00
02/08/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	12999	14597	12999	14597	0.00
02/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3846	3451	3846	3451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	17805	19053	17805	19053	0.00
02/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14305	13684	14305	13684	0.00
02/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	31407	32556	31407	32556	0.00
02/08/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	0	1	0	1	0.00
02/08/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	16696	18286	16696	18286	0.00
02/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2956	2637	2956	2637	0.00
02/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	20579	21903	20579	21903	0.00
02/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	20300	19499	20300	19499	0.00
02/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	23001	23970	23001	23970	0.00
02/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	7674	7004	7674	7004	0.00
02/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	10758	11732	10758	11732	0.00
02/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	17134	16424	17134	16424	0.00
02/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	26996	28057	26996	28057	0.00
02/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	4921	4441	4921	4441	0.00
02/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	15234	16398	15234	16398	0.00
02/08/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	50932	52520	50932	52520	0.00
02/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9631	9174	9631	9174	0.00
02/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	41451	42764	41451	42764	0.00
02/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	859	749	859	749	0.00
02/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	33347	34880	33347	34880	0.00
02/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5478	5190	5478	5190	0.00
02/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	56155	57637	56155	57637	0.00
02/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	117	99	117	99	0.00
02/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	51654	53280	51654	53280	0.00
02/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2866	2700	2866	2700	0.00
02/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	72923	74528	72923	74528	0.00
02/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	9	8	9	8	0.00
02/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	71134	72776	71134	72776	0.00
02/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1370	1284	1370	1284	0.00
02/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	91349	93033	91349	93033	0.00
02/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	91268	92911	91268	92911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	111982	113626	111982	113626	0.00
02/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	595	555	595	555	0.00
02/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	111053	112783	111053	112783	0.00
02/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	234	217	234	217	0.00
02/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	131745	133499	131745	133499	0.00
02/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	133287	134931	133287	134931	0.00
02/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	155202	156846	155202	156846	0.00
02/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	23643	22321	23643	22321	0.00
02/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	2043	2364	2043	2364	0.00
02/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	83	76	83	76	0.00
02/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	153241	155006	153241	155006	0.00
02/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	33950	32830	33950	32830	0.00
02/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	12190	12841	12190	12841	0.00
02/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	26	24	26	24	0.00
02/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	175444	177213	175444	177213	0.00
02/08/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	31698	33287	31698	33287	0.00
03/08/2006	GOVI On 01-February-07			jGovi	241.2700	240.6030	241.2720	240.6030	0.00
03/08/2006	GOVI On 03-August-06			jGovi	231.6700	230.9510	231.6700	230.9510	0.00
03/08/2006	GOVI On 02-November-06			jGovi	236.2300	235.5230	236.2290	235.5230	886.00
03/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	113788	107412	113788	107412	0.00
03/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	1068	1382	1068	1382	0.00
03/08/2006	GOVI On 03-August-06	230.00	Call	jGovi	16700	9579	16700	9579	0.00
03/08/2006	GOVI On 03-August-06	230.00	Put	jGovi	0	69	0	69	0.00
03/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	64446	58198	64446	58198	0.00
03/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	2156	2968	2156	2968	0.00
03/08/2006	J153 On 31-August-10			jSwap	8.8800	8.9610	0.0521	0.0551	0.00
03/08/2006	J157 On 15-September-15			jSwap	8.9100	8.9650	0.0919	0.0950	0.00
03/08/2006	J186 On 21-December-26			jSwap	8.7600	8.7720	0.1196	0.1202	0.00
03/08/2006	J194 On 28-February-08			jSwap	8.4700	8.5490	0.0181	0.0196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	J201 On 22-December-14			jSwap	9.0000	9.0660	0.0887	0.0921	0.00
03/08/2006	J203 On 15-September-17			jSwap	8.8600	8.9050	0.0997	0.1024	0.00
03/08/2006	J204 On 21-December-18			jSwap	8.8900	8.9230	0.1040	0.1063	0.00
03/08/2006	J207 On 15-January-20			jSwap	8.8700	8.9020	0.0678	0.0698	0.00
03/08/2006	JBAR On 21-December-05			jBar	7.9600	7.9540	0.0000	0.0000	0.00
03/08/2006	JFRA On 01-February-07			jFra	8.9200	9.0020	0.0217	0.0219	0.00
03/08/2006	JFRA On 07-February-08			jFra	9.1900	9.3090	0.0224	0.0227	0.00
03/08/2006	JFRA On 03-May-07			jFra	9.1000	9.2190	0.0222	0.0225	0.00
03/08/2006	JFRA On 03-August-06			jFra	7.9500	7.9610	0.0194	0.0195	0.00
03/08/2006	JFRA On 02-August-07			jFra	9.1400	9.2680	0.0223	0.0226	0.00
03/08/2006	JFRA On 02-November-06			jFra	8.4800	8.6270	0.0207	0.0211	0.00
03/08/2006	JFRA On 01-November-07			jFra	9.1900	9.2950	0.0241	0.0244	0.00
03/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3557	3752	3557	3752	0.00
03/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	106	90	106	90	0.00
03/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26626	26795	26626	26795	0.00
03/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22481	22365	22481	22365	0.00
03/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4078	4332	4078	4332	0.00
03/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	171	143	171	143	0.00
03/08/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	2327	2349	2327	2349	0.00
03/08/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	0	0	0	0	0.00
03/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4261	4530	4261	4530	0.00
03/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	261	222	261	222	0.00
03/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3638	3980	3638	3980	0.00
03/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	15	9	15	9	0.00
03/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4772	5007	4772	5007	0.00
03/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	344	305	344	305	0.00
03/08/2006	JN02 On 03-August-06			jNote	8.8800	8.9850	0.1625	0.1641	0.00
03/08/2006	JN02 On 02-November-06			jNote	9.0500	9.1650	0.1650	0.1669	0.00
03/08/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	29878	31694	29878	31694	0.00
03/08/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
03/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33843	35756	33843	35756	0.00
03/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1035	876	1035	876	0.00
03/08/2006	JN05 On 03-August-06			jNote	9.0200	9.1050	0.3605	0.3633	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	JN05 On 02-November-06			jNote	9.0800	9.1700	0.3621	0.3648	0.00
03/08/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	70633	74005	70633	74005	0.00
03/08/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
03/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	72983	76378	72983	76378	0.00
03/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8	5	8	5	0.00
03/08/2006	JN10 On 03-August-06			jNote	8.8900	8.9460	0.5840	0.5856	0.00
03/08/2006	JN10 On 02-November-06			jNote	8.9200	8.9730	0.5846	0.5859	0.00
03/08/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	107823	111018	107823	111018	0.00
03/08/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	0	0	0	0	0.00
03/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	109556	112507	109556	112507	0.00
03/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
03/08/2006	JROD On 31-January-07			jRod	8.2600	8.2720	0.0014	0.0015	0.00
03/08/2006	JROD On 28-February-07			jRod	8.0600	8.0750	0.0006	0.0007	0.00
03/08/2006	JROD On 31-August-06			jRod	7.2700	7.2750	0.0016	0.0016	0.00
03/08/2006	JROD On 29-September-06			jRod	7.5500	7.5540	0.0009	0.0009	0.00
03/08/2006	JROD On 31-October-06			jRod	7.9200	7.9280	0.0000	0.0000	0.00
03/08/2006	JROD On 30-November-06			jRod	7.7600	7.7660	0.0010	0.0010	0.00
03/08/2006	JROD On 29-December-06			jRod	8.0000	8.0120	0.0002	0.0002	0.00
03/08/2006	R153 On 01-February-07			Bond Future	8.6000	8.6600	118.9622	118.7537	0.00
03/08/2006	R153 On 03-August-06			Bond Future	8.5900	8.6170	120.5313	120.4320	0.00
03/08/2006	R153 On 02-November-06			Bond Future	8.6000	8.6660	116.4717	116.2288	418.00
03/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18945	17853	18945	17853	0.00
03/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13937	14929	13937	14929	0.00
03/08/2006	R153 On 03-August-06	8.55	Call	Option on Bond Future	0	291	0	291	0.00
03/08/2006	R153 On 03-August-06	8.55	Put	Option on Bond Future	1473	2757	1473	2757	0.00
03/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13708	12395	13708	12395	0.00
03/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8374	9490	8374	9490	0.00
03/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15141	14182	15141	14182	0.00
03/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16643	17768	16643	17768	0.00
03/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	9751	8685	9751	8685	0.00
03/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11350	12713	11350	12713	0.00
03/08/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	0	72	0	72	0.00
03/08/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	3318	4383	3318	4383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13396	12505	13396	12505	0.00
03/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	18170	19364	18170	19364	0.00
03/08/2006	R153 On 03-August-06	8.45	Call	Option on Bond Future	0	12	0	12	0.00
03/08/2006	R153 On 03-August-06	8.45	Put	Option on Bond Future	5167	6172	5167	6172	0.00
03/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8038	7101	8038	7101	0.00
03/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	13125	14615	13125	14615	0.00
03/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10243	9492	10243	9492	0.00
03/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21599	22933	21599	22933	0.00
03/08/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	12599	13592	12599	13592	0.00
03/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5180	4491	5180	4491	0.00
03/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17280	19019	17280	19019	101.00
03/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8869	7868	8869	7868	0.00
03/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	12210	13637	12210	13637	0.00
03/08/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	5869	4929	5869	4929	0.00
03/08/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	0	54	0	54	0.00
03/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14252	13327	14252	13327	0.00
03/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	17389	18548	17389	18548	0.00
03/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24172	22925	24172	22925	0.00
03/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11093	11931	11093	11931	0.00
03/08/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	41016	42009	41016	42009	100.00
03/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6915	6339	6915	6339	0.00
03/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26566	28075	26566	28075	0.00
03/08/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	21974	22967	21974	22967	0.00
03/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2630	2216	2630	2216	0.00
03/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23574	25589	23574	25589	0.00
03/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4355	3943	4355	3943	0.00
03/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	32378	34050	32378	34050	0.00
03/08/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	31446	32439	31446	32439	0.00
03/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1127	918	1127	918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31001	33221	31001	33221	0.00
03/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2487	2217	2487	2217	0.00
03/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38959	40774	38959	40774	0.00
03/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	381	298	381	298	0.00
03/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39273	41618	39273	41618	0.00
03/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1511	1335	1511	1335	0.00
03/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46510	48419	46510	48419	0.00
03/08/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	50684	51677	50684	51677	0.00
03/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	135	103	135	103	0.00
03/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48133	50529	48133	50529	0.00
03/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	876	766	876	766	0.00
03/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54481	56457	54481	56457	0.00
03/08/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	60451	61444	60451	61444	0.00
03/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	42	31	42	31	0.00
03/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	57234	59652	57234	59652	0.00
03/08/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	14962	13969	14962	13969	0.00
03/08/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	254	218	254	218	0.00
03/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	71312	73361	71312	73361	0.00
03/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	484	419	484	419	0.00
03/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62775	64795	62775	64795	0.00
03/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29905	28522	29905	28522	0.00
03/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8828	9531	8828	9531	0.00
03/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	11	8	11	8	0.00
03/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	66489	68914	66489	68914	0.00
03/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	3	2	3	2	0.00
03/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75856	78284	75856	78284	0.00
03/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	19499	17906	19499	17906	0.00
03/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5574	6409	5574	6409	0.00
03/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26076	24252	26076	24252	0.00
03/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3642	4246	3642	4246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R157 On 01-February-07			Bond Future	8.7200	8.7600	133.8366	133.5755	0.00
03/08/2006	R157 On 03-August-06			Bond Future	8.6800	8.7260	135.2781	134.9004	0.00
03/08/2006	R157 On 02-November-06			Bond Future	8.7200	8.7830	131.0381	130.5617	5.00
03/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	32982	31725	32982	31725	0.00
03/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	31076	32430	31076	32430	0.00
03/08/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	5550	3248	5550	3248	0.00
03/08/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	0	1476	0	1476	0.00
03/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	23118	20816	23118	20816	0.00
03/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	20733	23194	20733	23194	0.00
03/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	29539	28374	29539	28374	0.00
03/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	34712	36158	34712	36158	0.00
03/08/2006	R157 On 03-August-06	8.55	Call	Option on Bond Future	0	16	0	16	0.00
03/08/2006	R157 On 03-August-06	8.55	Put	Option on Bond Future	9321	13115	9321	13115	0.00
03/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	17524	15599	17524	15599	0.00
03/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	26027	28866	26027	28866	0.00
03/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	26321	25246	26321	25246	0.00
03/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	38626	40163	38626	40163	0.00
03/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	15844	14045	15844	14045	0.00
03/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	28004	30970	28004	30970	0.00
03/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	24797	23767	24797	23767	0.00
03/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	40688	42269	40688	42269	0.00
03/08/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	0	2	0	2	0.00
03/08/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	13075	16854	13075	16854	0.00
03/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	14259	12587	14259	12587	0.00
03/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	30091	33182	30091	33182	117.00
03/08/2006	R157 On 03-August-06	8.45	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	8.45	Put	Option on Bond Future	16844	20621	16844	20621	0.00
03/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	27902	26782	27902	26782	0.00
03/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	36634	38125	36634	38125	0.00
03/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	44471	43004	44471	43004	0.00
03/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	25094	26239	25094	26239	0.00
03/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	34023	31126	34023	31126	0.00
03/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	13763	15630	13763	15630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	71175	74953	71175	74953	100.00
03/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	17120	16319	17120	16319	0.00
03/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	51142	52952	51142	52952	0.00
03/08/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	32066	35843	32066	35843	0.00
03/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	7830	6750	7830	6750	0.00
03/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	42228	45912	42228	45912	0.00
03/08/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	51430	55207	51430	55207	0.00
03/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3694	3096	3694	3096	0.00
03/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	57015	61182	57015	61182	0.00
03/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	11034	10449	11034	10449	0.00
03/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	63527	65554	63527	65554	0.00
03/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	6508	6116	6508	6116	0.00
03/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	77821	80041	77821	80041	0.00
03/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1444	1171	1444	1171	0.00
03/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	74054	78545	74054	78545	158.00
03/08/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	91312	95089	91312	95089	0.00
03/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	562	446	562	446	0.00
03/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	92835	97482	92835	97482	0.00
03/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3984	3726	3984	3726	0.00
03/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	94473	96827	94473	96827	0.00
03/08/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	111848	115625	111848	115625	0.00
03/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	192	149	192	149	0.00
03/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	112508	117228	112508	117228	0.00
03/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2319	2158	2319	2158	0.00
03/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	112348	114798	112348	114798	0.00
03/08/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	132792	136569	132792	136569	0.00
03/08/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	23817	20040	23817	20040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	41735	37958	41735	37958	0.00
03/08/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	15	11	15	11	0.00
03/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	153594	158354	153594	158354	0.00
03/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	57	44	57	44	0.00
03/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	132805	137555	132805	137555	0.00
03/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	46711	43305	46711	43305	0.00
03/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	8912	10269	8912	10269	0.00
03/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	60655	56843	60655	56843	0.00
03/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	5643	6595	5643	6595	0.00
03/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	75415	71299	75415	71299	0.00
03/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	3512	4160	3512	4160	0.00
03/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1280	1186	1280	1186	0.00
03/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	131219	133737	131219	133737	0.00
03/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	56070	54412	56070	54412	0.00
03/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	19544	20497	19544	20497	0.00
03/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	68502	66676	68502	66676	0.00
03/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	15139	15924	15139	15924	0.00
03/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	81621	79652	81621	79652	0.00
03/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	11729	12370	11729	12370	0.00
03/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	12781	11232	12781	11232	0.00
03/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	32298	35513	32298	35513	0.00
03/08/2006	R186 On 01-February-07			Bond Future	8.4600	8.4860	120.8122	120.5168	0.00
03/08/2006	R186 On 03-August-06			Bond Future	8.4300	8.4850	121.3435	120.7334	0.00
03/08/2006	R186 On 02-November-06			Bond Future	8.4600	8.4950	123.4849	123.1441	59.00
03/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	54357	52932	54357	52932	0.00
03/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	49876	51404	49876	51404	0.00
03/08/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	7757	4241	7757	4241	0.00
03/08/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	0	2585	0	2585	0.00
03/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	34992	33386	34992	33386	0.00
03/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	31035	32837	31035	32837	0.00
03/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	42943	41718	42943	41718	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	60569	62297	60569	62297	0.00
03/08/2006	R186 On 03-August-06	8.30	Call	Option on Bond Future	0	17	0	17	0.00
03/08/2006	R186 On 03-August-06	8.30	Put	Option on Bond Future	14613	20732	14613	20732	0.00
03/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	24193	22947	24193	22947	0.00
03/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	42476	44639	42476	44639	0.00
03/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	40285	39110	40285	39110	0.00
03/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	63536	65315	63536	65315	0.00
03/08/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	0	2	0	2	0.00
03/08/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	20307	26410	20307	26410	0.00
03/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	21831	20675	21831	20675	0.00
03/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	45774	48026	45774	48026	0.00
03/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	37702	36578	37702	36578	0.00
03/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	66619	68449	66619	68449	0.00
03/08/2006	R186 On 03-August-06	8.20	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	8.20	Put	Option on Bond Future	26042	32143	26042	32143	0.00
03/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	19558	18490	19558	18490	0.00
03/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	49202	51542	49202	51542	0.00
03/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	28247	27327	28247	27327	0.00
03/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	80233	82267	80233	82267	0.00
03/08/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	49403	55504	49403	55504	0.00
03/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	11914	11179	11914	11179	0.00
03/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	64773	67447	64773	67447	0.00
03/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	18543	17868	18543	17868	0.00
03/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	100311	102589	100311	102589	0.00
03/08/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	79575	85676	79575	85676	0.00
03/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	5600	5201	5600	5201	0.00
03/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	88438	91447	88438	91447	0.00
03/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	11213	10754	11213	10754	0.00
03/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	123853	126348	123853	126348	0.00
03/08/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	110872	116972	110872	116972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	2156	1980	2156	1980	0.00
03/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	116080	119312	116080	119312	0.00
03/08/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	143342	149443	143342	149443	0.00
03/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	6109	5828	6109	5828	0.00
03/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	150760	153433	150760	153433	0.00
03/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	641	581	641	581	0.00
03/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	146807	150155	146807	150155	0.00
03/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3474	3305	3474	3305	0.00
03/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	181325	184109	181325	184109	0.00
03/08/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	177039	183140	177039	183140	0.00
03/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	193	174	193	174	0.00
03/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	179809	183198	179809	183198	0.00
03/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1856	1761	1856	1761	0.00
03/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	214146	217004	214146	217004	0.00
03/08/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	212018	218118	212018	218118	0.00
03/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	49	44	49	44	0.00
03/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	214376	217779	214376	217779	0.00
03/08/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	34832	28732	34832	28732	0.00
03/08/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	0	1	0	1	0.00
03/08/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	60960	54859	60960	54859	0.00
03/08/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	86181	80080	86181	80080	0.00
03/08/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	51328	49293	51328	49293	0.00
03/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	20447	21821	20447	21821	0.00
03/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70018	67615	70018	67615	0.00
03/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	13148	14152	13148	14152	0.00
03/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	10	9	10	9	0.00
03/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	250365	253772	250365	253772	0.00
03/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	928	878	928	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	248952	251856	248952	251856	0.00
03/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	70197	68537	70197	68537	0.00
03/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	38945	40239	38945	40239	0.00
03/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	87368	85496	87368	85496	0.00
03/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	30267	31349	30267	31349	0.00
03/08/2006	R194 On 01-February-07			Bond Future	8.7000	8.8260	105.6695	105.5452	0.00
03/08/2006	R194 On 03-August-06			Bond Future	8.6600	8.6820	106.2831	106.2511	0.00
03/08/2006	R194 On 02-November-06			Bond Future	8.6800	8.8070	103.4568	103.3017	0.00
03/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5482	4877	5482	4877	0.00
03/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5001	5639	5001	5639	0.00
03/08/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	1306	1107	1306	1107	0.00
03/08/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	0	120	0	120	0.00
03/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3369	2724	3369	2724	0.00
03/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4367	5273	4367	5273	0.00
03/08/2006	R194 On 03-August-06	8.55	Call	Option on Bond Future	0	20	0	20	0.00
03/08/2006	R194 On 03-August-06	8.55	Put	Option on Bond Future	1600	1939	1600	1939	0.00
03/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5193	4607	5193	4607	0.00
03/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5213	5871	5213	5871	0.00
03/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4115	3606	4115	3606	0.00
03/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6145	6880	6145	6880	0.00
03/08/2006	R194 On 03-August-06	8.45	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	8.45	Put	Option on Bond Future	3057	3377	3057	3377	0.00
03/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2803	2236	2803	2236	0.00
03/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5037	6020	5037	6020	0.00
03/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2978	2567	2978	2567	0.00
03/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7529	8363	7529	8363	0.00
03/08/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	5980	6299	5980	6299	0.00
03/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1594	1214	1594	1214	0.00
03/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6923	8095	6923	8095	0.00
03/08/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	0	3	0	3	0.00
03/08/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	2328	2651	2328	2651	0.00
03/08/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	9649	9969	9649	9969	0.00
03/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	810	586	810	586	0.00
03/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9249	10576	9249	10576	0.00
03/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2024	1710	2024	1710	0.00
03/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9107	10036	9107	10036	0.00
03/08/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	13337	13656	13337	13656	0.00
03/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	351	240	351	240	0.00
03/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11913	13352	11913	13352	0.00
03/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1307	1080	1307	1080	0.00
03/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10930	11947	10930	11947	0.00
03/08/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	17042	17362	17042	17362	0.00
03/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	785	632	785	632	0.00
03/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12957	14048	12957	14048	0.00
03/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	125	80	125	80	0.00
03/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14824	16329	14824	16329	0.00
03/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	493	390	493	390	0.00
03/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15224	16365	15224	16365	0.00
03/08/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	20766	21086	20766	21086	0.00
03/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	46	28	46	28	0.00
03/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17894	19427	17894	19427	0.00
03/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	297	231	297	231	0.00
03/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17597	18775	17597	18775	0.00
03/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	15	9	15	9	0.00
03/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21027	22571	21027	22571	0.00
03/08/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	24508	24827	24508	24827	0.00
03/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	172	132	172	132	0.00
03/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20051	21253	20051	21253	0.00
03/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	4	2	4	2	0.00
03/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24193	25742	24193	25742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	28268	28588	28268	28588	0.00
03/08/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	4923	4603	4923	4603	0.00
03/08/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33803	35354	33803	35354	0.00
03/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30585	32135	30585	32135	0.00
03/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
03/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27381	28931	27381	28931	0.00
03/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	26	19	26	19	0.00
03/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27697	28934	27697	28934	0.00
03/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	51	37	51	37	0.00
03/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25115	26345	25115	26345	0.00
03/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	96	72	96	72	0.00
03/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22562	23781	22562	23781	0.00
03/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3078	2472	3078	2472	0.00
03/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4694	5639	4694	5639	0.00
03/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4912	4345	4912	4345	0.00
03/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5434	6111	5434	6111	0.00
03/08/2006	R201 On 01-February-07			Bond Future	8.7300	8.7650	101.2354	101.0279	0.00
03/08/2006	R201 On 03-August-06			Bond Future	8.6900	8.7410	101.5106	101.1821	0.00
03/08/2006	R201 On 02-November-06			Bond Future	8.7300	8.7670	103.4493	103.2086	26.00
03/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	27721	26728	27721	26728	0.00
03/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	26487	27569	26487	27569	0.00
03/08/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	3812	2061	3812	2061	0.00
03/08/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	0	1534	0	1534	0.00
03/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	18126	16992	18126	16992	0.00
03/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	16692	17965	16692	17965	0.00
03/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	24693	23769	24693	23769	0.00
03/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	29085	30235	29085	30235	0.00
03/08/2006	R201 On 03-August-06	8.60	Call	Option on Bond Future	0	50	0	50	0.00
03/08/2006	R201 On 03-August-06	8.60	Put	Option on Bond Future	5013	8348	5013	8348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	15120	14112	15120	14112	0.00
03/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	19436	20836	19436	20836	0.00
03/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	21836	20981	21836	20981	0.00
03/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31895	33115	31895	33115	0.00
03/08/2006	R201 On 03-August-06	8.55	Call	Option on Bond Future	0	7	0	7	0.00
03/08/2006	R201 On 03-August-06	8.55	Put	Option on Bond Future	7976	11268	7976	11268	0.00
03/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	12405	11524	12405	11524	0.00
03/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	22514	24040	22514	24040	0.00
03/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	20474	19654	20474	19654	0.00
03/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	33382	34637	33382	34637	0.00
03/08/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	0	1	0	1	0.00
03/08/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	10951	14236	10951	14236	0.00
03/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	11160	10342	11160	10342	0.00
03/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	24182	25771	24182	25771	0.00
03/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	23243	22353	23243	22353	0.00
03/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	30463	31648	30463	31648	0.00
03/08/2006	R201 On 03-August-06	8.45	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R201 On 03-August-06	8.45	Put	Option on Bond Future	13937	17222	13937	17222	0.00
03/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	13725	12781	13725	12781	0.00
03/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	20933	22395	20933	22395	0.00
03/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	36005	34848	36005	34848	0.00
03/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	20880	21798	20880	21798	0.00
03/08/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	18298	15014	18298	15014	0.00
03/08/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	0	1	0	1	0.00
03/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	26685	25249	26685	25249	0.00
03/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	11059	12031	11059	12031	0.00
03/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	14365	13719	14365	13719	0.00
03/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	41671	43101	41671	43101	0.00
03/08/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	25995	29280	25995	29280	0.00
03/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6136	5611	6136	5611	0.00
03/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	33883	35765	33883	35765	0.00
03/08/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00

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03/08/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	41327	44612	41327	44612	0.00
03/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2909	2619	2909	2619	0.00
03/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	45656	47772	45656	47772	0.00
03/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9444	8966	9444	8966	0.00
03/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51411	53008	51411	53008	0.00
03/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5762	5433	5762	5433	0.00
03/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	62657	64403	62657	64403	0.00
03/08/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	56953	60238	56953	60238	0.00
03/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1143	1010	1143	1010	0.00
03/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	59170	61444	59170	61444	0.00
03/08/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	72880	76165	72880	76165	0.00
03/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	448	392	448	392	0.00
03/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	74042	76393	74042	76393	0.00
03/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3634	3412	3634	3412	0.00
03/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	75729	77582	75729	77582	0.00
03/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	155	134	155	134	0.00
03/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	89608	91994	89608	91994	0.00
03/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2190	2048	2190	2048	0.00
03/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	89765	91697	89765	91697	0.00
03/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1259	1172	1259	1172	0.00
03/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	104597	106585	104597	106585	0.00
03/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	47	40	47	40	0.00
03/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	105658	108058	105658	108058	0.00
03/08/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	32514	29229	32514	29229	0.00
03/08/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	12	10	12	10	0.00
03/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	122087	124492	122087	124492	0.00
03/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	36702	35005	36702	35005	0.00
03/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	7143	7853	7143	7853	0.00
03/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	689	639	689	639	0.00
03/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	120080	122104	120080	122104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	45112	43806	45112	43806	0.00
03/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	16343	17112	16343	17112	0.00
03/08/2006	R203 On 01-February-07			Bond Future	8.6900	8.7320	100.2321	99.9779	0.00
03/08/2006	R203 On 03-August-06			Bond Future	8.6500	8.7320	100.4404	99.8757	0.00
03/08/2006	R203 On 02-November-06			Bond Future	8.6900	8.7320	98.1309	97.8528	0.00
03/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	21806	20514	21806	20514	0.00
03/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18064	19313	18064	19313	0.00
03/08/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	16018	14601	16018	14601	0.00
03/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	12020	13384	12020	13384	0.00
03/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18503	17347	18503	17347	0.00
03/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	21457	22842	21457	22842	0.00
03/08/2006	R203 On 03-August-06	8.60	Call	Option on Bond Future	0	9	0	9	0.00
03/08/2006	R203 On 03-August-06	8.60	Put	Option on Bond Future	3465	9122	3465	9122	0.00
03/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	12625	11422	12625	11422	0.00
03/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	15416	16995	15416	16995	0.00
03/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	16975	15887	16975	15887	0.00
03/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	23300	24753	23300	24753	0.00
03/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	11114	10016	11114	10016	0.00
03/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	17324	19008	17324	19008	0.00
03/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15530	14508	15530	14508	0.00
03/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	25241	26761	25241	26761	0.00
03/08/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	10445	16093	10445	16093	0.00
03/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	9726	8732	9726	8732	0.00
03/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	19372	21159	19372	21159	0.00
03/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14168	13212	14168	13212	0.00
03/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	27281	28866	27281	28866	0.00
03/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	8461	7566	8461	7566	0.00
03/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	21558	23444	21558	23444	0.00
03/08/2006	R203 On 03-August-06	8.55	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	8.55	Put	Option on Bond Future	6947	12595	6947	12595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	31449	29826	31449	29826	0.00
03/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11234	12152	11234	12152	0.00
03/08/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	23800	18153	23800	18153	0.00
03/08/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	28190	33837	28190	33837	0.00
03/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3828	3354	3828	3354	0.00
03/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	34426	36732	34426	36732	0.00
03/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	8559	7907	8559	7907	0.00
03/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38920	40809	38920	40809	0.00
03/08/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	46364	52012	46364	52012	0.00
03/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4773	4365	4773	4365	0.00
03/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52783	54918	52783	54918	0.00
03/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1454	1247	1454	1247	0.00
03/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	49968	52542	49968	52542	0.00
03/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2439	2209	2439	2209	0.00
03/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	68513	70824	68513	70824	0.00
03/08/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	64980	70627	64980	70627	0.00
03/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	456	383	456	383	0.00
03/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	67314	70022	67314	70022	0.00
03/08/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	84049	89697	84049	89697	0.00
03/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1136	1018	1136	1018	0.00
03/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	85697	88120	85697	88120	0.00
03/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	116	96	116	96	0.00
03/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	85757	88517	85757	88517	0.00
03/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	479	425	479	425	0.00
03/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	103962	106449	103962	106449	0.00
03/08/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	103584	109232	103584	109232	0.00
03/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	24	19	24	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	104897	107674	104897	107674	0.00
03/08/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	123598	129245	123598	129245	0.00
03/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	4	3	4	3	0.00
03/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	124573	127353	124573	127353	0.00
03/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	165399	168180	165399	168180	0.00
03/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	144740	147521	144740	147521	0.00
03/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	19	16	19	16	0.00
03/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	162994	165533	162994	165533	0.00
03/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	62	54	62	54	0.00
03/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	142740	145273	142740	145273	0.00
03/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	182	160	182	160	0.00
03/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	123033	125552	123033	125552	0.00
03/08/2006	R204 On 01-February-07			Bond Future	8.6800	8.7160	96.0540	95.7857	0.00
03/08/2006	R204 On 03-August-06			Bond Future	8.6400	8.7220	96.2274	95.6344	0.00
03/08/2006	R204 On 02-November-06			Bond Future	8.6800	8.7190	98.0001	97.7074	0.00
03/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	36376	35032	36376	35032	0.00
03/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	31301	32640	31301	32640	0.00
03/08/2006	R204 On 03-August-06	8.55	Call	Option on Bond Future	0	18	0	18	0.00
03/08/2006	R204 On 03-August-06	8.55	Put	Option on Bond Future	6567	12515	6567	12515	0.00
03/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	24079	22620	24079	22620	0.00
03/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	18946	20415	18946	20415	0.00
03/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	32487	31232	32487	31232	0.00
03/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	34470	35899	34470	35899	0.00
03/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	20224	18920	20224	18920	0.00
03/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	22230	23854	22230	23854	0.00
03/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	30618	29409	30618	29409	0.00
03/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	36157	37631	36157	37631	0.00
03/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	18426	17201	18426	17201	0.00
03/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	24029	25731	24029	25731	0.00
03/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	27038	25921	27038	25921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	39743	41309	39743	41309	0.00
03/08/2006	R204 On 03-August-06	8.50	Call	Option on Bond Future	0	2	0	2	0.00
03/08/2006	R204 On 03-August-06	8.50	Put	Option on Bond Future	10242	16174	10242	16174	0.00
03/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	15104	14035	15104	14035	0.00
03/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	27956	29815	27956	29815	0.00
03/08/2006	R204 On 03-August-06	8.45	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R204 On 03-August-06	8.45	Put	Option on Bond Future	13936	19867	13936	19867	0.00
03/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	28801	27638	28801	27638	0.00
03/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	37914	39434	37914	39434	0.00
03/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	16719	15572	16719	15572	0.00
03/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	25937	27718	25937	27718	0.00
03/08/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	48067	53997	48067	53997	0.00
03/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	46897	45342	46897	45342	0.00
03/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	24483	25612	24483	25612	0.00
03/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	35105	33284	35105	33284	0.00
03/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	12441	13547	12441	13547	0.00
03/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	19079	18194	19079	18194	0.00
03/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	50018	51816	50018	51816	0.00
03/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	8426	7728	8426	7728	0.00
03/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	39731	41961	39731	41961	0.00
03/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4049	3657	4049	3657	0.00
03/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54286	56822	54286	56822	0.00
03/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12632	11972	12632	11972	0.00
03/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	62272	64295	62272	64295	0.00
03/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7734	7277	7734	7277	0.00
03/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	76556	78783	76556	78783	0.00
03/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1615	1433	1615	1433	0.00
03/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	71279	74025	71279	74025	0.00
03/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4873	4564	4873	4564	0.00
03/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	93372	95746	93372	95746	0.00
03/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	634	557	634	557	0.00
03/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	90235	93085	90235	93085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	218	189	218	189	0.00
03/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	110280	113178	110280	113178	0.00
03/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2927	2729	2927	2729	0.00
03/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	111610	114095	111610	114095	0.00
03/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	65	56	65	56	0.00
03/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	131127	134045	131127	134045	0.00
03/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1671	1551	1671	1551	0.00
03/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	131063	133626	131063	133626	0.00
03/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	4	3	4	3	0.00
03/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	174751	177678	174751	177678	0.00
03/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	17	14	17	14	0.00
03/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	152635	155560	152635	155560	0.00
03/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	464	426	464	426	0.00
03/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	172906	175552	172906	175552	0.00
03/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	905	836	905	836	0.00
03/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	151545	154159	151545	154159	0.00
03/08/2006	R204 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R204 On 03-August-06	8.25	Put	Option on Bond Future	28908	34838	28908	34838	0.00
03/08/2006	R207 On 01-February-07			Bond Future	8.6500	8.6880	89.6439	89.3880	0.00
03/08/2006	R207 On 03-August-06			Bond Future	8.6100	8.6780	89.7582	89.2647	0.00
03/08/2006	R207 On 02-November-06			Bond Future	8.6500	8.6930	91.3392	91.0523	0.00
03/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	21524	20300	21524	20300	0.00
03/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	21667	23001	21667	23001	0.00
03/08/2006	R207 On 03-August-06	8.60	Call	Option on Bond Future	0	147	0	147	0.00
03/08/2006	R207 On 03-August-06	8.60	Put	Option on Bond Future	729	5811	729	5811	0.00
03/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	8991	7674	8991	7674	0.00
03/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	9206	10758	9206	10758	0.00
03/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25158	23800	25158	23800	0.00
03/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18217	19417	18217	19417	0.00
03/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	12949	11275	12949	11275	0.00
03/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6014	7209	6014	7209	0.00
03/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	19832	18675	19832	18675	0.00
03/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	23545	24947	23545	24947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	7333	6194	7333	6194	0.00
03/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	11153	12882	11153	12882	0.00
03/08/2006	R207 On 03-August-06	8.55	Call	Option on Bond Future	0	15	0	15	0.00
03/08/2006	R207 On 03-August-06	8.55	Put	Option on Bond Future	4386	9335	4386	9335	0.00
03/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16703	15678	16703	15678	0.00
03/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	27616	29150	27616	29150	0.00
03/08/2006	R207 On 03-August-06	8.50	Call	Option on Bond Future	0	1	0	1	0.00
03/08/2006	R207 On 03-August-06	8.50	Put	Option on Bond Future	8063	12999	8063	12999	0.00
03/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	4656	3846	4656	3846	0.00
03/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	15746	17805	15746	17805	0.00
03/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15265	14305	15265	14305	0.00
03/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	29808	31407	29808	31407	0.00
03/08/2006	R207 On 03-August-06	8.45	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R207 On 03-August-06	8.45	Put	Option on Bond Future	11761	16696	11761	16696	0.00
03/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	3620	2956	3620	2956	0.00
03/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	18374	20579	18374	20579	0.00
03/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18225	17134	18225	17134	0.00
03/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	25529	26996	25529	26996	0.00
03/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	5890	4921	5890	4921	0.00
03/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	13335	15234	13335	15234	0.00
03/08/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	45997	50932	45997	50932	0.00
03/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10347	9631	10347	9631	0.00
03/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	39609	41451	39609	41451	0.00
03/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1105	859	1105	859	0.00
03/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	30723	33347	30723	33347	0.00
03/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5938	5478	5938	5478	0.00
03/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	54055	56155	54055	56155	0.00
03/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	160	117	160	117	0.00
03/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	48829	51654	48829	51654	0.00
03/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3135	2866	3135	2866	0.00
03/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	70633	72923	70633	72923	0.00
03/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	13	9	13	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
03/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	68270	71134	68270	71134	0.00
03/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1513	1370	1513	1370	0.00
03/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	88932	91349	88932	91349	0.00
03/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
03/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	88399	91268	88399	91268	0.00
03/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	109113	111982	109113	111982	0.00
03/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	663	595	663	595	0.00
03/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	108562	111053	108562	111053	0.00
03/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	263	234	263	234	0.00
03/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	129216	131745	129216	131745	0.00
03/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	130419	133287	130419	133287	0.00
03/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	152333	155202	152333	155202	0.00
03/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	26050	23643	26050	23643	0.00
03/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1582	2043	1582	2043	0.00
03/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	94	83	94	83	0.00
03/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	150694	153241	150694	153241	0.00
03/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	35630	33950	35630	33950	0.00
03/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11312	12190	11312	12190	0.00
03/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	30	26	30	26	0.00
03/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	172889	175444	172889	175444	0.00
03/08/2006	R207 On 03-August-06	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/08/2006	R207 On 03-August-06	8.25	Put	Option on Bond Future	26763	31698	26763	31698	0.00
04/08/2006	GOVI On 01-February-07			jGovi	243.1100	241.2720	243.1090	241.2720	0.00
04/08/2006	GOVI On 02-November-06			jGovi	238.5100	236.2290	238.5090	236.2290	886.00
04/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	131606	113788	131606	113788	0.00
04/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	516	1068	516	1068	0.00
04/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	85802	64446	85802	64446	0.00
04/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	712	2156	712	2156	0.00
04/08/2006	J153 On 31-August-10			jSwap	8.7300	8.8780	0.0467	0.0521	0.00
04/08/2006	J157 On 15-September-15			jSwap	8.7700	8.9130	0.0829	0.0919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	J186 On 21-December-26			jSwap	8.5900	8.7630	0.1048	0.1196	0.00
04/08/2006	J194 On 28-February-08			jSwap	8.3700	8.4710	0.0163	0.0181	0.00
04/08/2006	J201 On 22-December-14			jSwap	8.8500	9.0040	0.0800	0.0887	0.00
04/08/2006	J203 On 15-September-17			jSwap	8.7100	8.8630	0.0890	0.0997	0.00
04/08/2006	J204 On 21-December-18			jSwap	8.7200	8.8880	0.0925	0.1040	0.00
04/08/2006	J207 On 15-January-20			jSwap	8.7100	8.8730	0.0553	0.0678	0.00
04/08/2006	JBAR On 21-December-05			jBar	0.0000	7.9580	0.0000	0.0000	0.00
04/08/2006	JFRA On 01-February-07			jFra	8.7300	8.9150	0.0213	0.0217	0.00
04/08/2006	JFRA On 07-February-08			jFra	9.0100	9.1920	0.0220	0.0224	0.00
04/08/2006	JFRA On 03-May-07			jFra	8.9100	9.1030	0.0217	0.0222	0.00
04/08/2006	JFRA On 02-August-07			jFra	8.9600	9.1410	0.0219	0.0223	0.00
04/08/2006	JFRA On 02-November-06			jFra	8.4200	8.4840	0.0206	0.0207	0.00
04/08/2006	JFRA On 01-November-07			jFra	9.0000	9.1900	0.0236	0.0241	0.00
04/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3160	3557	3160	3557	0.00
04/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	151	106	151	106	0.00
04/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26373	26626	26373	26626	0.00
04/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22678	22481	22678	22481	0.00
04/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3676	4078	3676	4078	0.00
04/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	227	171	227	171	0.00
04/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3887	4261	3887	4261	0.00
04/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	327	261	327	261	0.00
04/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3488	3638	3488	3638	0.00
04/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	18	15	18	15	0.00
04/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4364	4772	4364	4772	0.00
04/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	424	344	424	344	0.00
04/08/2006	JN02 On 02-November-06			jNote	8.8700	9.0490	0.1621	0.1650	0.00
04/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	30987	33843	30987	33843	0.00
04/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1338	1035	1338	1035	0.00
04/08/2006	JN05 On 02-November-06			jNote	8.9100	9.0800	0.3566	0.3621	0.00
04/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	66295	72983	66295	72983	0.00
04/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	21	8	21	8	0.00
04/08/2006	JN10 On 02-November-06			jNote	8.7600	8.9220	0.5780	0.5846	0.00
04/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	99405	109556	99405	109556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
04/08/2006	JROD On 31-January-07			jRod	8.2500	8.2570	0.0018	0.0014	0.00
04/08/2006	JROD On 28-February-07			jRod	8.0500	8.0630	0.0009	0.0006	0.00
04/08/2006	JROD On 31-August-06			jRod	7.3600	7.2710	0.0010	0.0016	0.00
04/08/2006	JROD On 29-September-06			jRod	7.6600	7.5470	0.0002	0.0009	0.00
04/08/2006	JROD On 31-October-06			jRod	8.0100	7.9190	0.0006	0.0000	0.00
04/08/2006	JROD On 30-November-06			jRod	7.7900	7.7590	0.0005	0.0010	0.00
04/08/2006	JROD On 29-December-06			jRod	8.0200	8.0010	0.0006	0.0002	0.00
04/08/2006	R153 On 01-February-07			Bond Future	8.4100	8.5960	119.5741	118.9622	0.00
04/08/2006	R153 On 02-November-06			Bond Future	8.4900	8.5960	116.8407	116.4717	418.00
04/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	18294	15141	18294	15141	0.00
04/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13676	16643	13676	16643	0.00
04/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	11568	9751	11568	9751	0.00
04/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9477	11350	9477	11350	0.00
04/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22480	18945	22480	18945	0.00
04/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11352	13937	11352	13937	0.00
04/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	15897	13708	15897	13708	0.00
04/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6873	8374	6873	8374	0.00
04/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	16347	13396	16347	13396	0.00
04/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15001	18170	15001	18170	0.00
04/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	9660	8038	9660	8038	0.00
04/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11056	13125	11056	13125	0.00
04/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	12775	10243	12775	10243	0.00
04/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18011	21599	18011	21599	0.00
04/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	6407	5180	6407	5180	0.00
04/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14818	17280	14818	17280	101.00
04/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	10589	8869	10589	8869	0.00
04/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10241	12210	10241	12210	0.00
04/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	17304	14252	17304	14252	0.00
04/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14321	17389	14321	17389	0.00
04/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28140	24172	28140	24172	0.00
04/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8941	11093	8941	11093	0.00
04/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	8909	6915	8909	6915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	22441	26566	22441	26566	0.00
04/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3399	2630	3399	2630	0.00
04/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	20654	23574	20654	23574	0.00
04/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5830	4355	5830	4355	0.00
04/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	27733	32378	27733	32378	0.00
04/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1535	1127	1535	1127	0.00
04/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	27720	31001	27720	31001	0.00
04/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3489	2487	3489	2487	0.00
04/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	33841	38959	33841	38959	0.00
04/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	554	381	554	381	0.00
04/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	35756	39273	35756	39273	0.00
04/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2186	1511	2186	1511	0.00
04/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	41066	46510	41066	46510	0.00
04/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	205	135	205	135	0.00
04/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44513	48133	44513	48133	0.00
04/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1308	876	1308	876	0.00
04/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	48794	54481	48794	54481	0.00
04/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	67	42	67	42	0.00
04/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	53569	57234	53569	57234	0.00
04/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	405	254	405	254	0.00
04/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	65344	71312	65344	71312	0.00
04/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	746	484	746	484	0.00
04/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	56918	62775	56918	62775	0.00
04/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34248	29905	34248	29905	0.00
04/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7052	8828	7052	8828	0.00
04/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	19	11	19	11	0.00
04/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	62806	66489	62806	66489	0.00
04/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	5	3	5	3	0.00
04/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	72168	75856	72168	75856	0.00
04/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	22094	19499	22094	19499	0.00
04/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4479	5574	4479	5574	0.00
04/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	28994	26076	28994	26076	0.00
04/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2870	3642	2870	3642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R157 On 01-February-07			Bond Future	8.5500	8.7230	135.0886	133.8366	0.00
04/08/2006	R157 On 02-November-06			Bond Future	8.5500	8.7170	132.2542	131.0381	19.00
04/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	39809	32982	39809	32982	0.00
04/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	25383	31076	25383	31076	0.00
04/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	29923	23118	29923	23118	0.00
04/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	15377	20733	15377	20733	0.00
04/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	35927	29539	35927	29539	0.00
04/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	28580	34712	28580	34712	0.00
04/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	23367	17524	23367	17524	0.00
04/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	19710	26027	19710	26027	0.00
04/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	32267	26321	32267	26321	0.00
04/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	32053	38626	32053	38626	0.00
04/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	21357	15844	21357	15844	0.00
04/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	21357	28004	21357	28004	0.00
04/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	30522	24797	30522	24797	0.00
04/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	33893	40688	33893	40688	0.00
04/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	19438	14259	19438	14259	0.00
04/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	23109	30091	23109	30091	117.00
04/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	34069	27902	34069	27902	0.00
04/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	30282	36634	30282	36634	0.00
04/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	52274	44471	52274	44471	0.00
04/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	20378	25094	20378	25094	0.00
04/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42272	34023	42272	34023	0.00
04/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9852	13763	9852	13763	0.00
04/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	21704	17120	21704	17120	0.00
04/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	43206	51142	43206	51142	0.00
04/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	11368	7830	11368	7830	0.00
04/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	33605	42228	33605	42228	0.00
04/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	5791	3694	5791	3694	0.00
04/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	46952	57015	46952	57015	0.00
04/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	14485	11034	14485	11034	0.00
04/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	54459	63527	54459	63527	0.00
04/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8910	6508	8910	6508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	67704	77821	67704	77821	0.00
04/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2482	1444	2482	1444	0.00
04/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	62932	74054	62932	74054	158.00
04/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	1038	562	1038	562	0.00
04/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	81149	92835	81149	92835	0.00
04/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5620	3984	5620	3984	0.00
04/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	83590	94473	83590	94473	0.00
04/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	382	192	382	192	0.00
04/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	100537	112508	100537	112508	0.00
04/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3374	2319	3374	2319	0.00
04/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	100883	112348	100883	112348	0.00
04/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	34	15	34	15	0.00
04/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	141453	153594	141453	153594	0.00
04/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	123	57	123	57	0.00
04/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	120710	132805	120710	132805	0.00
04/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	56132	46711	56132	46711	0.00
04/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6172	8912	6172	8912	0.00
04/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	70961	60655	70961	60655	0.00
04/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3789	5643	3789	5643	0.00
04/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	86354	75415	86354	75415	0.00
04/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2291	3512	2291	3512	0.00
04/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1923	1280	1923	1280	0.00
04/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	119343	131219	119343	131219	0.00
04/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	64740	56070	64740	56070	0.00
04/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15694	19544	15694	19544	0.00
04/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	77914	68502	77914	68502	0.00
04/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12031	15139	12031	15139	0.00
04/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	91648	81621	91648	81621	0.00
04/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9236	11729	9236	11729	0.00
04/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	17626	12781	17626	12781	0.00
04/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	24982	32298	24982	32298	0.00
04/08/2006	R186 On 01-February-07			Bond Future	8.2900	8.4590	122.7431	120.8122	0.00
04/08/2006	R186 On 02-November-06			Bond Future	8.2900	8.4640	125.4600	123.4849	59.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	65110	54357	65110	54357	0.00
04/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	41319	49876	41319	49876	0.00
04/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	46253	34992	46253	34992	0.00
04/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	22546	31035	22546	31035	0.00
04/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	52387	42943	52387	42943	0.00
04/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	50703	60569	50703	60569	0.00
04/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	33337	24193	33337	24193	0.00
04/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	31870	42476	31870	42476	0.00
04/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	49388	40285	49388	40285	0.00
04/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	53330	63536	53330	63536	0.00
04/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	30429	21831	30429	21831	0.00
04/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	34622	45774	34622	45774	0.00
04/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	46461	37702	46461	37702	0.00
04/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	56068	66619	56068	66619	0.00
04/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	27606	19558	27606	19558	0.00
04/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	37499	49202	37499	49202	0.00
04/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	35599	28247	35599	28247	0.00
04/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	68276	80233	68276	80233	0.00
04/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	17786	11914	17786	11914	0.00
04/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	50895	64773	50895	64773	0.00
04/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	24141	18543	24141	18543	0.00
04/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	86600	100311	86600	100311	0.00
04/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	9071	5600	9071	5600	0.00
04/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	72158	88438	72158	88438	0.00
04/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15169	11213	15169	11213	0.00
04/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	108500	123853	108500	123853	0.00
04/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	3856	2156	3856	2156	0.00
04/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	98029	116080	98029	116080	0.00
04/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8652	6109	8652	6109	0.00
04/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	133993	150760	133993	150760	0.00
04/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1291	641	1291	641	0.00
04/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	127707	146807	127707	146807	0.00
04/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5083	3474	5083	3474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	163623	181325	163623	181325	0.00
04/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	425	193	425	193	0.00
04/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	160291	179809	160291	179809	0.00
04/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2809	1856	2809	1856	0.00
04/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	195789	214146	195789	214146	0.00
04/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	118	49	118	49	0.00
04/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	194694	214376	194694	214376	0.00
04/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	64928	51328	64928	51328	0.00
04/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	14297	20447	14297	20447	0.00
04/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	85489	70018	85489	70018	0.00
04/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8867	13148	8867	13148	0.00
04/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	27	10	27	10	0.00
04/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	230631	250365	230631	250365	0.00
04/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1454	928	1454	928	0.00
04/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	230169	248952	230169	248952	0.00
04/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	82439	70197	82439	70197	0.00
04/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	31877	38945	31877	38945	0.00
04/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	100908	87368	100908	87368	0.00
04/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	24498	30267	24498	30267	0.00
04/08/2006	R194 On 01-February-07			Bond Future	8.4600	8.7020	105.9088	105.6695	0.00
04/08/2006	R194 On 02-November-06			Bond Future	8.4300	8.6810	103.7691	103.4568	0.00
04/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	6467	5193	6467	5193	0.00
04/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4095	5213	4095	5213	0.00
04/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	4988	3369	4988	3369	0.00
04/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2863	4367	2863	4367	0.00
04/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	6792	5482	6792	5482	0.00
04/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3917	5001	3917	5001	0.00
04/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	5240	4115	5240	4115	0.00
04/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4878	6145	4878	6145	0.00
04/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	4263	2803	4263	2803	0.00
04/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3373	5037	3373	5037	0.00
04/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3910	2978	3910	2978	0.00
04/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6069	7529	6069	7529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	2645	1594	2645	1594	0.00
04/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	4851	6923	4851	6923	0.00
04/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1486	810	1486	810	0.00
04/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	6801	9249	6801	9249	0.00
04/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2761	2024	2761	2024	0.00
04/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7450	9107	7450	9107	0.00
04/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	727	351	727	351	0.00
04/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	9165	11913	9165	11913	0.00
04/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1859	1307	1859	1307	0.00
04/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9089	10930	9089	10930	0.00
04/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1171	785	1171	785	0.00
04/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10951	12957	10951	12957	0.00
04/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	299	125	299	125	0.00
04/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	11873	14824	11873	14824	0.00
04/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	761	493	761	493	0.00
04/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13100	15224	13100	15224	0.00
04/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	122	46	122	46	0.00
04/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	14847	17894	14847	17894	0.00
04/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	476	297	476	297	0.00
04/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15383	17597	15383	17597	0.00
04/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	45	15	45	15	0.00
04/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	17933	21027	17933	21027	0.00
04/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	286	172	286	172	0.00
04/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	17771	20051	17771	20051	0.00
04/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	14	4	14	4	0.00
04/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	21079	24193	21079	24193	0.00
04/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
04/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	30680	33803	30680	33803	0.00
04/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	1	0	1	0	0.00
04/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	27462	30585	27462	30585	0.00
04/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	4	1	4	1	0.00
04/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	24260	27381	24260	27381	0.00
04/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	48	26	48	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	25326	27697	25326	27697	0.00
04/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	91	51	91	51	0.00
04/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	22762	25115	22762	25115	0.00
04/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	164	96	164	96	0.00
04/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	20238	22562	20238	22562	0.00
04/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	4618	3078	4618	3078	0.00
04/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3110	4694	3110	4694	0.00
04/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	6150	4912	6150	4912	0.00
04/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4279	5434	4279	5434	0.00
04/08/2006	R201 On 01-February-07			Bond Future	8.5600	8.7280	102.1958	101.2354	0.00
04/08/2006	R201 On 02-November-06			Bond Future	8.5600	8.7250	104.4021	103.4493	26.00
04/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	32916	27721	32916	27721	0.00
04/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22078	26487	22078	26487	0.00
04/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	23411	18126	23411	18126	0.00
04/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12449	16692	12449	16692	0.00
04/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	29572	24693	29572	24693	0.00
04/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24359	29085	24359	29085	0.00
04/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	19907	15120	19907	15120	0.00
04/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	14696	19436	14696	19436	0.00
04/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	26389	21836	26389	21836	0.00
04/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	26844	31895	26844	31895	0.00
04/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	16678	12405	16678	12405	0.00
04/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	17259	22514	17259	22514	0.00
04/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	24861	20474	24861	20474	0.00
04/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	28165	33382	28165	33382	0.00
04/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	15173	11160	15173	11160	0.00
04/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	18667	24182	18667	24182	0.00
04/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	27959	23243	27959	23243	0.00
04/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	25576	30463	25576	30463	0.00
04/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	18257	13725	18257	13725	0.00
04/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	15936	20933	15936	20933	0.00
04/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	41939	36005	41939	36005	0.00
04/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17210	20880	17210	20880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	33111	26685	33111	26685	0.00
04/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	7957	11059	7957	11059	0.00
04/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	17907	14365	17907	14365	0.00
04/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	35609	41671	35609	41671	0.00
04/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	8872	6136	8872	6136	0.00
04/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	27091	33883	27091	33883	0.00
04/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	4532	2909	4532	2909	0.00
04/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	37750	45656	37750	45656	0.00
04/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12147	9444	12147	9444	0.00
04/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44510	51411	44510	51411	0.00
04/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7686	5762	7686	5762	0.00
04/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54977	62657	54977	62657	0.00
04/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1947	1143	1947	1143	0.00
04/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	50446	59170	50446	59170	0.00
04/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	818	448	818	448	0.00
04/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	64884	74042	64884	74042	0.00
04/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4976	3634	4976	3634	0.00
04/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	67468	75729	67468	75729	0.00
04/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	303	155	303	155	0.00
04/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	80228	89608	80228	89608	0.00
04/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3082	2190	3082	2190	0.00
04/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	81053	89765	81053	89765	0.00
04/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1823	1259	1823	1259	0.00
04/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	95556	104597	95556	104597	0.00
04/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	99	47	99	47	0.00
04/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	96182	105658	96182	105658	0.00
04/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	28	12	28	12	0.00
04/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	112574	122087	112574	122087	0.00
04/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	44058	36702	44058	36702	0.00
04/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4971	7143	4971	7143	0.00
04/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1027	689	1027	689	0.00
04/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	110813	120080	110813	120080	0.00
04/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	51702	45112	51702	45112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13329	16343	13329	16343	0.00
04/08/2006	R203 On 01-February-07			Bond Future	8.5200	8.6940	101.4071	100.2321	0.00
04/08/2006	R203 On 02-November-06			Bond Future	8.5100	8.6910	99.3576	98.1309	0.00
04/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	24712	18503	24712	18503	0.00
04/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15915	21457	15915	21457	0.00
04/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	19231	12625	19231	12625	0.00
04/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	9756	15416	9756	15416	0.00
04/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	28637	21806	28637	21806	0.00
04/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	13144	18064	13144	18064	0.00
04/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	23554	16018	23554	16018	0.00
04/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	7289	12020	7289	12020	0.00
04/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	22870	16975	22870	16975	0.00
04/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	17444	23300	17444	23300	0.00
04/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	17246	11114	17246	11114	0.00
04/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	11189	17324	11189	17324	0.00
04/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	21110	15530	21110	15530	0.00
04/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	19070	25241	19070	25241	0.00
04/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	15384	9726	15384	9726	0.00
04/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12762	19372	12762	19372	0.00
04/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	19433	14168	19433	14168	0.00
04/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	20796	27281	20796	27281	0.00
04/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13648	8461	13648	8461	0.00
04/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	14477	21558	14477	21558	0.00
04/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	39733	31449	39733	31449	0.00
04/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7768	11234	7768	11234	0.00
04/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	6862	3828	6862	3828	0.00
04/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	25192	34426	25192	34426	0.00
04/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	12317	8559	12317	8559	0.00
04/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30927	38920	30927	38920	0.00
04/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7234	4773	7234	4773	0.00
04/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43494	52783	43494	52783	0.00
04/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2928	1454	2928	1454	0.00
04/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	39175	49968	39175	49968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3908	2439	3908	2439	0.00
04/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	58232	68513	58232	68513	0.00
04/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1040	456	1040	456	0.00
04/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	55630	67314	55630	67314	0.00
04/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1929	1136	1929	1136	0.00
04/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	74739	85697	74739	85697	0.00
04/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	302	116	302	116	0.00
04/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	73676	85757	73676	85757	0.00
04/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	865	479	865	479	0.00
04/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	92597	103962	92597	103962	0.00
04/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	71	24	71	24	0.00
04/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	92677	104897	92677	104897	0.00
04/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	13	4	13	4	0.00
04/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	112316	124573	112316	124573	0.00
04/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	153132	165399	153132	165399	0.00
04/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	2	0	2	0	0.00
04/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	132475	144740	132475	144740	0.00
04/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	41	19	41	19	0.00
04/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	151266	162994	151266	162994	0.00
04/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	127	62	127	62	0.00
04/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	131054	142740	131054	142740	0.00
04/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	350	182	350	182	0.00
04/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	111451	123033	111451	123033	0.00
04/08/2006	R204 On 01-February-07			Bond Future	8.5000	8.6780	97.2957	96.0540	0.00
04/08/2006	R204 On 02-November-06			Bond Future	8.5000	8.6780	99.2927	98.0001	0.00
04/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	39067	32487	39067	32487	0.00
04/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	28633	34470	28633	34470	0.00
04/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	27138	20224	27138	20224	0.00
04/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	16219	22230	16219	22230	0.00
04/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	43364	36376	43364	36376	0.00
04/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25872	31301	25872	31301	0.00
04/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	31665	24079	31665	24079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	13607	18946	13607	18946	0.00
04/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	36988	30618	36988	30618	0.00
04/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	30110	36157	30110	36157	0.00
04/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	24994	18426	24994	18426	0.00
04/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	17672	24029	17672	24029	0.00
04/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	32979	27038	32979	27038	0.00
04/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	33267	39743	33267	39743	0.00
04/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	20962	15104	20962	15104	0.00
04/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	20889	27956	20889	27956	0.00
04/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	34958	28801	34958	28801	0.00
04/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	31654	37914	31654	37914	0.00
04/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	22934	16719	22934	16719	0.00
04/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	19227	25937	19227	25937	0.00
04/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	54831	46897	54831	46897	0.00
04/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20000	24483	20000	24483	0.00
04/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	44190	35105	44190	35105	0.00
04/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8600	12441	8600	12441	0.00
04/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	23909	19079	23909	19079	0.00
04/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	42432	50018	42432	50018	0.00
04/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	12500	8426	12500	8426	0.00
04/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	30879	39731	30879	39731	0.00
04/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6516	4049	6516	4049	0.00
04/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43828	54286	43828	54286	0.00
04/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	16345	12632	16345	12632	0.00
04/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	53568	62272	53568	62272	0.00
04/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	10392	7734	10392	7734	0.00
04/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	66797	76556	66797	76556	0.00
04/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	2866	1615	2866	1615	0.00
04/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	59605	71279	59605	71279	0.00
04/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6732	4873	6732	4873	0.00
04/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	82813	93372	82813	93372	0.00
04/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1216	634	1216	634	0.00
04/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	77892	90235	77892	90235	0.00

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04/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	453	218	453	218	0.00
04/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	97589	110280	97589	110280	0.00
04/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4161	2927	4161	2927	0.00
04/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	100427	111610	100427	111610	0.00
04/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	147	65	147	65	0.00
04/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	118283	131127	118283	131127	0.00
04/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2447	1671	2447	1671	0.00
04/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	119422	131063	119422	131063	0.00
04/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	10	4	10	4	0.00
04/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	161831	174751	161831	174751	0.00
04/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	41	17	41	17	0.00
04/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	139734	152635	139734	152635	0.00
04/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	722	464	722	464	0.00
04/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	160748	172906	160748	172906	0.00
04/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1366	905	1366	905	0.00
04/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	139589	151545	139589	151545	0.00
04/08/2006	R207 On 01-February-07			Bond Future	8.4800	8.6520	90.9020	89.6439	0.00
04/08/2006	R207 On 02-November-06			Bond Future	8.4700	8.6530	92.6384	91.3392	0.00
04/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	28471	21524	28471	21524	0.00
04/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	16033	21667	16033	21667	0.00
04/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	16891	8991	16891	8991	0.00
04/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	4113	9206	4113	9206	0.00
04/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	32751	25158	32751	25158	0.00
04/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	13229	18217	13229	18217	0.00
04/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	22315	12949	22315	12949	0.00
04/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2388	6014	2388	6014	0.00
04/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	26451	19832	26451	19832	0.00
04/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17583	23545	17583	23545	0.00
04/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	14440	7333	14440	7333	0.00
04/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5267	11153	5267	11153	0.00
04/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	22660	16703	22660	16703	0.00
04/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	20993	27616	20993	27616	0.00
04/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	10149	4656	10149	4656	0.00

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04/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	8246	15746	8246	15746	0.00
04/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	20893	15265	20893	15265	0.00
04/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22855	29808	22855	29808	0.00
04/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	8330	3620	8330	3620	0.00
04/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	10092	18374	10092	18374	0.00
04/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	24513	18225	24513	18225	0.00
04/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	19236	25529	19236	25529	0.00
04/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	12188	5890	12188	5890	0.00
04/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6641	13335	6641	13335	0.00
04/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	14693	10347	14693	10347	0.00
04/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	31374	39609	31374	39609	0.00
04/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3224	1105	3224	1105	0.00
04/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	19850	30723	19850	30723	0.00
04/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	8860	5938	8860	5938	0.00
04/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44397	54055	44397	54055	0.00
04/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	653	160	653	160	0.00
04/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	36329	48829	36329	48829	0.00
04/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4932	3135	4932	3135	0.00
04/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	59850	70633	59850	70633	0.00
04/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	78	13	78	13	0.00
04/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	55342	68270	55342	68270	0.00
04/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2517	1513	2517	1513	0.00
04/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	77356	88932	77356	88932	0.00
04/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	5	1	5	1	0.00
04/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	75411	88399	75411	88399	0.00
04/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	96121	109113	96121	109113	0.00
04/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1171	663	1171	663	0.00
04/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	96489	108562	96489	108562	0.00
04/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	493	263	493	263	0.00
04/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	116865	129216	116865	129216	0.00
04/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	117426	130419	117426	130419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	139340	152333	139340	152333	0.00
04/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	37913	26050	37913	26050	0.00
04/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	451	1582	451	1582	0.00
04/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	187	94	187	94	0.00
04/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	138206	150694	138206	150694	0.00
04/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	44714	35630	44714	35630	0.00
04/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	7815	11312	7815	11312	0.00
04/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	64	30	64	30	0.00
04/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	160342	172889	160342	172889	0.00
07/08/2006	GOVI On 01-February-07			jGovi	243.3200	243.1090	243.3220	243.1090	0.00
07/08/2006	GOVI On 02-November-06			jGovi	238.3200	238.5090	238.3190	238.5090	886.00
07/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	133668	131606	133668	131606	0.00
07/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	448	516	448	516	0.00
07/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	83906	85802	83906	85802	0.00
07/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	716	712	716	712	0.00
07/08/2006	J153 On 31-August-10			jSwap	8.7200	8.7330	0.0461	0.0467	0.00
07/08/2006	J157 On 15-September-15			jSwap	8.7500	8.7660	0.0819	0.0829	0.00
07/08/2006	J186 On 21-December-26			jSwap	8.5800	8.5940	0.1034	0.1048	0.00
07/08/2006	J194 On 28-February-08			jSwap	8.3600	8.3720	0.0160	0.0163	0.00
07/08/2006	J201 On 22-December-14			jSwap	8.8300	8.8480	0.0789	0.0800	0.00
07/08/2006	J203 On 15-September-17			jSwap	8.7000	8.7080	0.0886	0.0890	0.00
07/08/2006	J204 On 21-December-18			jSwap	8.7200	8.7240	0.0919	0.0925	0.00
07/08/2006	J207 On 15-January-20			jSwap	8.7000	8.7060	0.0545	0.0553	0.00
07/08/2006	JBAR On 21-December-05			jBar	8.0800	0.0000	0.0000	0.0000	0.00
07/08/2006	JFRA On 01-February-07			jFra	8.7100	8.7330	0.0213	0.0213	0.00
07/08/2006	JFRA On 07-February-08			jFra	8.9800	9.0090	0.0219	0.0220	0.00
07/08/2006	JFRA On 03-May-07			jFra	8.8700	8.9140	0.0216	0.0217	0.00
07/08/2006	JFRA On 02-August-07			jFra	8.9200	8.9600	0.0218	0.0219	0.00
07/08/2006	JFRA On 02-November-06			jFra	8.4200	8.4210	0.0206	0.0206	0.00
07/08/2006	JFRA On 01-November-07			jFra	8.9700	9.0030	0.0235	0.0236	0.00
07/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3110	3160	3110	3160	0.00
07/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	153	151	153	151	0.00

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07/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26267	26373	26267	26373	0.00
07/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22649	22678	22649	22678	0.00
07/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3580	3676	3580	3676	0.00
07/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	238	227	238	227	0.00
07/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3811	3887	3811	3887	0.00
07/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	338	327	338	327	0.00
07/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3479	3488	3479	3488	0.00
07/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	17	18	17	18	0.00
07/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4299	4364	4299	4364	0.00
07/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	434	424	434	424	0.00
07/08/2006	JN02 On 02-November-06			jNote	8.8500	8.8730	0.1617	0.1621	0.00
07/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	30544	30987	30544	30987	0.00
07/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1307	1338	1307	1338	0.00
07/08/2006	JN05 On 02-November-06			jNote	8.8900	8.9050	0.3561	0.3566	0.00
07/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	65643	66295	65643	66295	0.00
07/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	19	21	19	21	0.00
07/08/2006	JN10 On 02-November-06			jNote	8.7500	8.7560	0.5777	0.5780	0.00
07/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	98867	99405	98867	99405	0.00
07/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
07/08/2006	JROD On 31-January-07			jRod	8.2400	8.2520	0.0014	0.0018	0.00
07/08/2006	JROD On 28-February-07			jRod	8.0400	8.0460	0.0004	0.0009	0.00
07/08/2006	JROD On 31-August-06			jRod	7.3500	7.3580	0.0014	0.0010	0.00
07/08/2006	JROD On 29-September-06			jRod	7.6600	7.6620	0.0006	0.0002	0.00
07/08/2006	JROD On 31-October-06			jRod	8.0100	8.0130	0.0002	0.0006	0.00
07/08/2006	JROD On 30-November-06			jRod	7.7900	7.7910	0.0009	0.0005	0.00
07/08/2006	JROD On 29-December-06			jRod	8.0100	8.0170	0.0002	0.0006	0.00
07/08/2006	R153 On 01-February-07			Bond Future	8.3700	8.4090	119.6957	119.5741	0.00
07/08/2006	R153 On 02-November-06			Bond Future	8.4700	8.4900	116.9104	116.8407	418.00
07/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	16856	16347	16856	16347	0.00
07/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14295	15001	14295	15001	0.00
07/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	10774	10589	10774	10589	0.00
07/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9727	10241	9727	10241	0.00
07/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	18842	18294	18842	18294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13008	13676	13008	13676	0.00
07/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	11770	11568	11770	11568	0.00
07/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8982	9477	8982	9477	0.00
07/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	23104	22480	23104	22480	0.00
07/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10760	11352	10760	11352	0.00
07/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	16174	15897	16174	15897	0.00
07/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6452	6873	6452	6873	0.00
07/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	9827	9660	9827	9660	0.00
07/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10525	11056	10525	11056	0.00
07/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	13205	12775	13205	12775	0.00
07/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17226	18011	17226	18011	0.00
07/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	6510	6407	6510	6407	0.00
07/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14223	14818	14223	14818	101.00
07/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	17834	17304	17834	17304	0.00
07/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13635	14321	13635	14321	0.00
07/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	28850	28140	28850	28140	0.00
07/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8436	8941	8436	8941	0.00
07/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	9242	8909	9242	8909	0.00
07/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	21558	22441	21558	22441	0.00
07/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3443	3399	3443	3399	0.00
07/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	19999	20654	19999	20654	0.00
07/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	6070	5830	6070	5830	0.00
07/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	26758	27733	26758	27733	0.00
07/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1545	1535	1545	1535	0.00
07/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	27032	27720	27032	27720	0.00
07/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3648	3489	3648	3489	0.00
07/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	32785	33841	32785	33841	0.00
07/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	552	554	552	554	0.00
07/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	35056	35756	35056	35756	0.00
07/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2288	2186	2288	2186	0.00
07/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	39952	41066	39952	41066	0.00
07/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	201	205	201	205	0.00
07/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	43811	44513	43811	44513	0.00

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07/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1370	1308	1370	1308	0.00
07/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	47640	48794	47640	48794	0.00
07/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	64	67	64	67	0.00
07/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	52869	53569	52869	53569	0.00
07/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	424	405	424	405	0.00
07/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	64147	65344	64147	65344	0.00
07/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	782	746	782	746	0.00
07/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	55738	56918	55738	56918	0.00
07/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	35037	34248	35037	34248	0.00
07/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6625	7052	6625	7052	0.00
07/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	18	19	18	19	0.00
07/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	62107	62806	62107	62806	0.00
07/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	4	5	4	5	0.00
07/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	71470	72168	71470	72168	0.00
07/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	22462	22094	22462	22094	0.00
07/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4150	4479	4150	4479	0.00
07/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	29444	28994	29444	28994	0.00
07/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2622	2870	2622	2870	0.00
07/08/2006	R157 On 01-February-07			Bond Future	8.5300	8.5470	135.2176	135.0886	0.00
07/08/2006	R157 On 02-November-06			Bond Future	8.5400	8.5500	132.3275	132.2542	19.00
07/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	32666	32267	32666	32267	0.00
07/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	31161	32053	31161	32053	0.00
07/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	21372	21357	21372	21357	0.00
07/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	20639	21357	20639	21357	0.00
07/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	40302	39809	40302	39809	0.00
07/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	24587	25383	24587	25383	0.00
07/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	30020	29923	30020	29923	0.00
07/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	14741	15377	14741	15377	0.00
07/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	36372	35927	36372	35927	0.00
07/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	27736	28580	27736	28580	0.00
07/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	23401	23367	23401	23367	0.00
07/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	19011	19710	19011	19710	0.00
07/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	30897	30522	30897	30522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	32979	33893	32979	33893	0.00
07/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	19436	19438	19436	19438	0.00
07/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	22374	23109	22374	23109	117.00
07/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	34491	34069	34491	34069	0.00
07/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	29414	30282	29414	30282	0.00
07/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	52864	52274	52864	52274	0.00
07/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	19678	20378	19678	20378	0.00
07/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	42489	42272	42489	42272	0.00
07/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9336	9852	9336	9852	0.00
07/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	21976	21704	21976	21704	0.00
07/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	42188	43206	42188	43206	0.00
07/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	11302	11368	11302	11368	0.00
07/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	32806	33605	32806	33605	0.00
07/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	5706	5791	5706	5791	0.00
07/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	46134	46952	46134	46952	0.00
07/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	14666	14485	14666	14485	0.00
07/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53351	54459	53351	54459	0.00
07/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	9018	8910	9018	8910	0.00
07/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	66522	67704	66522	67704	0.00
07/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	2413	2482	2413	2482	0.00
07/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	62129	62932	62129	62932	158.00
07/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	991	1038	991	1038	0.00
07/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	80370	81149	80370	81149	0.00
07/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	5676	5620	5676	5620	0.00
07/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	82356	83590	82356	83590	0.00
07/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	357	382	357	382	0.00
07/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	99778	100537	99778	100537	0.00
07/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	3398	3374	3398	3374	0.00
07/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	99618	100883	99618	100883	0.00
07/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	30	34	30	34	0.00
07/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	140716	141453	140716	141453	0.00
07/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	112	123	112	123	0.00
07/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	119966	120710	119966	120710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	56467	56132	56467	56132	0.00
07/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5774	6172	5774	6172	0.00
07/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	71401	70961	71401	70961	0.00
07/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3496	3789	3496	3789	0.00
07/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	86879	86354	86879	86354	0.00
07/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2083	2291	2083	2291	0.00
07/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1930	1923	1930	1923	0.00
07/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	118060	119343	118060	119343	0.00
07/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	65431	64740	65431	64740	0.00
07/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15096	15694	15096	15694	0.00
07/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	78698	77914	78698	77914	0.00
07/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11525	12031	11525	12031	0.00
07/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	92514	91648	92514	91648	0.00
07/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8812	9236	8812	9236	0.00
07/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	17608	17626	17608	17626	0.00
07/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	24231	24982	24231	24982	0.00
07/08/2006	R186 On 01-February-07			Bond Future	8.2800	8.2850	122.8443	122.7431	0.00
07/08/2006	R186 On 02-November-06			Bond Future	8.2800	8.2870	125.5165	125.4600	59.00
07/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	52492	52387	52492	52387	0.00
07/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	49797	50703	49797	50703	0.00
07/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	33084	33337	33084	33337	0.00
07/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	31051	31870	31051	31870	0.00
07/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	65283	65110	65283	65110	0.00
07/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	40481	41319	40481	41319	0.00
07/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	46076	46253	46076	46253	0.00
07/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	21803	22546	21803	22546	0.00
07/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	49477	49388	49477	49388	0.00
07/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	52407	53330	52407	53330	0.00
07/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	30163	30429	30163	30429	0.00
07/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	33790	34622	33790	34622	0.00
07/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	46535	46461	46535	46461	0.00
07/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	55130	56068	55130	56068	0.00
07/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	27330	27606	27330	27606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	36657	37499	36657	37499	0.00
07/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	35618	35599	35618	35599	0.00
07/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	67284	68276	67284	68276	0.00
07/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	17497	17786	17497	17786	0.00
07/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	50040	50895	50040	50895	0.00
07/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	24109	24141	24109	24141	0.00
07/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	85556	86600	85556	86600	0.00
07/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	8821	9071	8821	9071	0.00
07/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	71343	72158	71343	72158	0.00
07/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	15109	15169	15109	15169	0.00
07/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	107428	108500	107428	108500	0.00
07/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	3687	3856	3687	3856	0.00
07/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	97295	98029	97295	98029	0.00
07/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	8586	8652	8586	8652	0.00
07/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	132916	133993	132916	133993	0.00
07/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	1205	1291	1205	1291	0.00
07/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	127056	127707	127056	127707	0.00
07/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	5020	5083	5020	5083	0.00
07/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	162549	163623	162549	163623	0.00
07/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	386	425	386	425	0.00
07/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	159686	160291	159686	160291	0.00
07/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2758	2809	2758	2809	0.00
07/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	194727	195789	194727	195789	0.00
07/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	104	118	104	118	0.00
07/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	194115	194694	194115	194694	0.00
07/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	64875	64928	64875	64928	0.00
07/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	13678	14297	13678	14297	0.00
07/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	85568	85489	85568	85489	0.00
07/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8382	8867	8382	8867	0.00
07/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	23	27	23	27	0.00
07/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	230061	230631	230061	230631	0.00
07/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1419	1454	1419	1454	0.00
07/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	229122	230169	229122	230169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	82703	82439	82703	82439	0.00
07/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	31130	31877	31130	31877	0.00
07/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	101265	100908	101265	100908	0.00
07/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	23843	24498	23843	24498	0.00
07/08/2006	R194 On 01-February-07			Bond Future	8.4400	8.4640	105.9350	105.9088	0.00
07/08/2006	R194 On 02-November-06			Bond Future	8.4400	8.4280	103.7543	103.7691	0.00
07/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	5334	5240	5334	5240	0.00
07/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	4710	4878	4710	4878	0.00
07/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	4120	4263	4120	4263	0.00
07/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3378	3373	3378	3373	0.00
07/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	6577	6467	6577	6467	0.00
07/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	3942	4095	3942	4095	0.00
07/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	4838	4988	4838	4988	0.00
07/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	2861	2863	2861	2863	0.00
07/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	6905	6792	6905	6792	0.00
07/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	3769	3917	3769	3917	0.00
07/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3984	3910	3984	3910	0.00
07/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	5881	6069	5881	6069	0.00
07/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	2526	2645	2526	2645	0.00
07/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	4881	4851	4881	4851	0.00
07/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1397	1486	1397	1486	0.00
07/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	6861	6801	6861	6801	0.00
07/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2816	2761	2816	2761	0.00
07/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7244	7450	7244	7450	0.00
07/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	669	727	669	727	0.00
07/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	9256	9165	9256	9165	0.00
07/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1898	1859	1898	1859	0.00
07/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	8866	9089	8866	9089	0.00
07/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1197	1171	1197	1171	0.00
07/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10714	10951	10714	10951	0.00
07/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	267	299	267	299	0.00
07/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	11990	11873	11990	11873	0.00
07/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	777	761	777	761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	12853	13100	12853	13100	0.00
07/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	106	122	106	122	0.00
07/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	14979	14847	14979	14847	0.00
07/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	485	476	485	476	0.00
07/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	15130	15383	15130	15383	0.00
07/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	37	45	37	45	0.00
07/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	18074	17933	18074	17933	0.00
07/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	290	286	290	286	0.00
07/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	17514	17771	17514	17771	0.00
07/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	12	14	12	14	0.00
07/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	21225	21079	21225	21079	0.00
07/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
07/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	30828	30680	30828	30680	0.00
07/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	1	1	1	1	0.00
07/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	27610	27462	27610	27462	0.00
07/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	3	4	3	4	0.00
07/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	24408	24260	24408	24260	0.00
07/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	48	48	48	48	0.00
07/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	25065	25326	25065	25326	0.00
07/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	92	91	92	91	0.00
07/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	22501	22762	22501	22762	0.00
07/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	167	164	167	164	0.00
07/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	19978	20238	19978	20238	0.00
07/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	4471	4618	4471	4618	0.00
07/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3112	3110	3112	3110	0.00
07/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	6255	6150	6255	6150	0.00
07/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4122	4279	4122	4279	0.00
07/08/2006	R201 On 01-February-07			Bond Future	8.5300	8.5580	102.3323	102.1958	0.00
07/08/2006	R201 On 02-November-06			Bond Future	8.5300	8.5600	104.5591	104.4021	26.00
07/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	26870	26389	26870	26389	0.00
07/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	25959	26844	25959	26844	0.00
07/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	17194	16678	17194	16678	0.00
07/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	16205	17259	16205	17259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	33486	32916	33486	32916	0.00
07/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	21282	22078	21282	22078	0.00
07/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	24096	23411	24096	23411	0.00
07/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	11563	12449	11563	12449	0.00
07/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	30097	29572	30097	29572	0.00
07/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	23520	24359	23520	24359	0.00
07/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	20507	19907	20507	19907	0.00
07/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	13725	14696	13725	14696	0.00
07/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	25320	24861	25320	24861	0.00
07/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	27258	28165	27258	28165	0.00
07/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	15647	15173	15647	15173	0.00
07/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	17571	18667	17571	18667	0.00
07/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	28462	27959	28462	27959	0.00
07/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	24713	25576	24713	25576	0.00
07/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	18814	18257	18814	18257	0.00
07/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	14923	15936	14923	15936	0.00
07/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	42617	41939	42617	41939	0.00
07/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	16523	17210	16523	17210	0.00
07/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	34004	33111	34004	33111	0.00
07/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	7279	7957	7279	7957	0.00
07/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	18257	17907	18257	17907	0.00
07/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	34594	35609	34594	35609	0.00
07/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	9157	8872	9157	8872	0.00
07/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25805	27091	25805	27091	0.00
07/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	4673	4532	4673	4532	0.00
07/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	36321	37750	36321	37750	0.00
07/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	12396	12147	12396	12147	0.00
07/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	43394	44510	43394	44510	0.00
07/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7849	7686	7849	7686	0.00
07/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	53775	54977	53775	54977	0.00
07/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	2001	1947	2001	1947	0.00
07/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	48929	50446	48929	50446	0.00
07/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	833	818	833	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	63328	64884	63328	64884	0.00
07/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	5077	4976	5077	4976	0.00
07/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	66203	67468	66203	67468	0.00
07/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	305	303	305	303	0.00
07/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	78659	80228	78659	80228	0.00
07/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	3139	3082	3139	3082	0.00
07/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	79745	81053	79745	81053	0.00
07/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1852	1823	1852	1823	0.00
07/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	94221	95556	94221	95556	0.00
07/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	97	99	97	99	0.00
07/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	94610	96182	94610	96182	0.00
07/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	27	28	27	28	0.00
07/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	111003	112574	111003	112574	0.00
07/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	45132	44058	45132	44058	0.00
07/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4475	4971	4475	4971	0.00
07/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	1040	1027	1040	1027	0.00
07/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	109461	110813	109461	110813	0.00
07/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	52481	51702	52481	51702	0.00
07/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12743	13329	12743	13329	0.00
07/08/2006	R203 On 01-February-07			Bond Future	8.5000	8.5200	101.5229	101.4071	0.00
07/08/2006	R203 On 02-November-06			Bond Future	8.5000	8.5120	99.4337	99.3576	0.00
07/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	19849	19433	19849	19433	0.00
07/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	20054	20796	20054	20796	0.00
07/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	13793	13648	13793	13648	0.00
07/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	13862	14477	13862	14477	0.00
07/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	25225	24712	25225	24712	0.00
07/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15270	15915	15270	15915	0.00
07/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	19476	19231	19476	19231	0.00
07/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	9240	9756	9240	9756	0.00
07/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	29215	28637	29215	28637	0.00
07/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	12565	13144	12565	13144	0.00
07/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	23871	23554	23871	23554	0.00
07/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	6845	7289	6845	7289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	23350	22870	23350	22870	0.00
07/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	16766	17444	16766	17444	0.00
07/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	17456	17246	17456	17246	0.00
07/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	10639	11189	10639	11189	0.00
07/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	21558	21110	21558	21110	0.00
07/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	18360	19070	18360	19070	0.00
07/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	15561	15384	15561	15384	0.00
07/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12179	12762	12179	12762	0.00
07/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	40473	39733	40473	39733	0.00
07/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7349	7768	7349	7768	0.00
07/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	6889	6862	6889	6862	0.00
07/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	24459	25192	24459	25192	0.00
07/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	12587	12317	12587	12317	0.00
07/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30039	30927	30039	30927	0.00
07/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	7390	7234	7390	7234	0.00
07/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	42492	43494	42492	43494	0.00
07/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2905	2928	2905	2928	0.00
07/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	38392	39175	38392	39175	0.00
07/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3987	3908	3987	3908	0.00
07/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	57152	58232	57152	58232	0.00
07/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	1014	1040	1014	1040	0.00
07/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	54844	55630	54844	55630	0.00
07/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1963	1929	1963	1929	0.00
07/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	73615	74739	73615	74739	0.00
07/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	287	302	287	302	0.00
07/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	72900	73676	72900	73676	0.00
07/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	876	865	876	865	0.00
07/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	91450	92597	91450	92597	0.00
07/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	65	71	65	71	0.00
07/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	91911	92677	91911	92677	0.00
07/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	12	13	12	13	0.00
07/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	111553	112316	111553	112316	0.00
07/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	152371	153132	152371	153132	0.00
07/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
07/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	131714	132475	131714	132475	0.00
07/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	41	41	41	41	0.00
07/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	150107	151266	150107	151266	0.00
07/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	127	127	127	127	0.00
07/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	129896	131054	129896	131054	0.00
07/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	353	350	353	350	0.00
07/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	110295	111451	110295	111451	0.00
07/08/2006	R204 On 01-February-07			Bond Future	8.4900	8.5040	97.4109	97.2957	0.00
07/08/2006	R204 On 02-November-06			Bond Future	8.4900	8.4990	99.3656	99.2927	0.00
07/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	33301	32979	33301	32979	0.00
07/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	32437	33267	32437	33267	0.00
07/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	20985	20962	20985	20962	0.00
07/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	20183	20889	20183	20889	0.00
07/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	39446	39067	39446	39067	0.00
07/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	27859	28633	27859	28633	0.00
07/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	27223	27138	27223	27138	0.00
07/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	15575	16219	15575	16219	0.00
07/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	43781	43364	43781	43364	0.00
07/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25137	25872	25137	25872	0.00
07/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	31796	31665	31796	31665	0.00
07/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	13009	13607	13009	13607	0.00
07/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	37348	36988	37348	36988	0.00
07/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	29317	30110	29317	30110	0.00
07/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	25057	24994	25057	24994	0.00
07/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	17006	17672	17006	17672	0.00
07/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	35299	34958	35299	34958	0.00
07/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	30842	31654	30842	31654	0.00
07/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	22976	22934	22976	22934	0.00
07/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	18540	19227	18540	19227	0.00
07/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	55344	54831	55344	54831	0.00
07/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	19360	20000	19360	20000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	44443	44190	44443	44190	0.00
07/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8124	8600	8124	8600	0.00
07/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	24141	23909	24141	23909	0.00
07/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	41510	42432	41510	42432	0.00
07/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	12449	12500	12449	12500	0.00
07/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	30099	30879	30099	30879	0.00
07/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6435	6516	6435	6516	0.00
07/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43018	43828	43018	43828	0.00
07/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	16496	16345	16496	16345	0.00
07/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	52566	53568	52566	53568	0.00
07/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	10479	10392	10479	10392	0.00
07/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	65731	66797	65731	66797	0.00
07/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	2794	2866	2794	2866	0.00
07/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	58804	59605	58804	59605	0.00
07/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	6772	6732	6772	6732	0.00
07/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	81701	82813	81701	82813	0.00
07/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	1166	1216	1166	1216	0.00
07/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	77112	77892	77112	77892	0.00
07/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	425	453	425	453	0.00
07/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	96832	97589	96832	97589	0.00
07/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	4173	4161	4173	4161	0.00
07/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	99287	100427	99287	100427	0.00
07/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	134	147	134	147	0.00
07/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	117542	118283	117542	118283	0.00
07/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2446	2447	2446	2447	0.00
07/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	118268	119422	118268	119422	0.00
07/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	8	10	8	10	0.00
07/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	161101	161831	161101	161831	0.00
07/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	36	41	36	41	0.00
07/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	139000	139734	139000	139734	0.00
07/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	715	722	715	722	0.00
07/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	159587	160748	159587	160748	0.00
07/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1359	1366	1359	1366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	138429	139589	138429	139589	0.00
07/08/2006	R207 On 01-February-07			Bond Future	8.4600	8.4770	90.9964	90.9020	0.00
07/08/2006	R207 On 02-November-06			Bond Future	8.4700	8.4740	92.6971	92.6384	0.00
07/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	22977	22660	22977	22660	0.00
07/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	20365	20993	20365	20993	0.00
07/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	8457	8330	8457	8330	0.00
07/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	9632	10092	9632	10092	0.00
07/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	28868	28471	28868	28471	0.00
07/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	15485	16033	15485	16033	0.00
07/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	17185	16891	17185	16891	0.00
07/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3821	4113	3821	4113	0.00
07/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	33202	32751	33202	32751	0.00
07/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	12736	13229	12736	13229	0.00
07/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	22693	22315	22693	22315	0.00
07/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2179	2388	2179	2388	0.00
07/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	26820	26451	26820	26451	0.00
07/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17008	17583	17008	17583	0.00
07/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	14690	14440	14690	14440	0.00
07/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	4931	5267	4931	5267	0.00
07/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	10315	10149	10315	10149	0.00
07/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	7825	8246	7825	8246	0.00
07/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	21184	20893	21184	20893	0.00
07/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22202	22855	22202	22855	0.00
07/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	24856	24513	24856	24513	0.00
07/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	18635	19236	18635	19236	0.00
07/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	12395	12188	12395	12188	0.00
07/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6261	6641	6261	6641	0.00
07/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	14891	14693	14891	14693	0.00
07/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	30627	31374	30627	31374	0.00
07/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	3246	3224	3246	3224	0.00
07/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	19285	19850	19285	19850	0.00
07/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	8967	8860	8967	8860	0.00
07/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	43560	44397	43560	44397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	642	653	642	653	0.00
07/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	35732	36329	35732	36329	0.00
07/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4979	4932	4979	4932	0.00
07/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	58953	59850	58953	59850	0.00
07/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	74	78	74	78	0.00
07/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	54751	55342	54751	55342	0.00
07/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2532	2517	2532	2517	0.00
07/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	76427	77356	76427	77356	0.00
07/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	5	5	5	5	0.00
07/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	74824	75411	74824	75411	0.00
07/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	95534	96121	95534	96121	0.00
07/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	1171	1171	1171	1171	0.00
07/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	95545	96489	95545	96489	0.00
07/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	490	493	490	493	0.00
07/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	115918	116865	115918	116865	0.00
07/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
07/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	116839	117426	116839	117426	0.00
07/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	138754	139340	138754	139340	0.00
07/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	38437	37913	38437	37913	0.00
07/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	389	451	389	451	0.00
07/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	184	187	184	187	0.00
07/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	137259	138206	137259	138206	0.00
07/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	45299	44714	45299	44714	0.00
07/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	7456	7815	7456	7815	0.00
07/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	62	64	62	64	0.00
07/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	159397	160342	159397	160342	0.00
08/08/2006	GOVI On 01-February-07			jGovi	242.4800	243.3220	242.4810	243.3220	0.00
08/08/2006	GOVI On 02-November-06			jGovi	237.5700	238.3190	237.5670	238.3190	886.00
08/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	125429	133668	125429	133668	0.00
08/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	619	448	619	448	0.00
08/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	76690	83906	76690	83906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1020	716	1020	716	0.00
08/08/2006	J153 On 31-August-10			jSwap	8.8000	8.7150	0.0493	0.0461	0.00
08/08/2006	J157 On 15-September-15			jSwap	8.8300	8.7490	0.0871	0.0819	0.00
08/08/2006	J186 On 21-December-26			jSwap	8.6700	8.5770	0.1115	0.1034	0.00
08/08/2006	J194 On 28-February-08			jSwap	8.4200	8.3550	0.0173	0.0160	0.00
08/08/2006	J201 On 22-December-14			jSwap	8.9200	8.8280	0.0841	0.0789	0.00
08/08/2006	J203 On 15-September-17			jSwap	8.7900	8.7010	0.0946	0.0886	0.00
08/08/2006	J204 On 21-December-18			jSwap	8.8100	8.7150	0.0984	0.0919	0.00
08/08/2006	J207 On 15-January-20			jSwap	8.7900	8.6950	0.0614	0.0545	0.00
08/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
08/08/2006	JFRA On 01-February-07			jFra	8.8100	8.7120	0.0215	0.0213	0.00
08/08/2006	JFRA On 07-February-08			jFra	9.0900	8.9760	0.0222	0.0219	0.00
08/08/2006	JFRA On 03-May-07			jFra	8.9900	8.8700	0.0219	0.0216	0.00
08/08/2006	JFRA On 02-August-07			jFra	9.0500	8.9240	0.0221	0.0218	0.00
08/08/2006	JFRA On 02-November-06			jFra	8.4800	8.4180	0.0207	0.0206	0.00
08/08/2006	JFRA On 01-November-07			jFra	9.0900	8.9740	0.0238	0.0235	0.00
08/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3316	3110	3316	3110	0.00
08/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	125	153	125	153	0.00
08/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26391	26267	26391	26267	0.00
08/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22488	22649	22488	22649	0.00
08/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3824	3580	3824	3580	0.00
08/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	198	238	198	238	0.00
08/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4064	3811	4064	3811	0.00
08/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	287	338	287	338	0.00
08/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3614	3479	3614	3479	0.00
08/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	13	17	13	17	0.00
08/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4536	4299	4536	4299	0.00
08/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	382	434	382	434	0.00
08/08/2006	JN02 On 02-November-06			jNote	8.9500	8.8500	0.1634	0.1617	0.00
08/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32171	30544	32171	30544	0.00
08/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1085	1307	1085	1307	0.00
08/08/2006	JN05 On 02-November-06			jNote	8.9900	8.8880	0.3594	0.3561	0.00
08/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	69667	65643	69667	65643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	10	19	10	19	0.00
08/08/2006	JN10 On 02-November-06			jNote	8.8400	8.7470	0.5813	0.5777	0.00
08/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	104500	98867	104500	98867	0.00
08/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
08/08/2006	JROD On 31-January-07			jRod	8.2400	8.2400	0.0016	0.0014	0.00
08/08/2006	JROD On 28-February-07			jRod	8.0400	8.0350	0.0006	0.0004	0.00
08/08/2006	JROD On 31-August-06			jRod	7.3500	7.3540	0.0012	0.0014	0.00
08/08/2006	JROD On 29-September-06			jRod	7.6500	7.6570	0.0005	0.0006	0.00
08/08/2006	JROD On 31-October-06			jRod	8.0000	8.0080	0.0004	0.0002	0.00
08/08/2006	JROD On 30-November-06			jRod	7.7800	7.7860	0.0007	0.0009	0.00
08/08/2006	JROD On 29-December-06			jRod	8.0100	8.0100	0.0004	0.0002	0.00
08/08/2006	R153 On 01-February-07			Bond Future	8.4600	8.3720	119.4166	119.6957	0.00
08/08/2006	R153 On 02-November-06			Bond Future	8.5300	8.4700	116.7012	116.9104	418.00
08/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	15366	16856	15366	16856	0.00
08/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15596	14295	15596	14295	0.00
08/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8771	9827	8771	9827	0.00
08/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11561	10525	11561	10525	0.00
08/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	9660	10774	9660	10774	0.00
08/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10705	9727	10705	9727	0.00
08/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	17260	18842	17260	18842	0.00
08/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14216	13008	14216	13008	0.00
08/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	10600	11770	10600	11770	0.00
08/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9903	8982	9903	8982	0.00
08/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21349	23104	21349	23104	0.00
08/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11796	10760	11796	10760	0.00
08/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	14793	16174	14793	16174	0.00
08/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7163	6452	7163	6452	0.00
08/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11909	13205	11909	13205	0.00
08/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18720	17226	18720	17226	0.00
08/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5692	6510	5692	6510	0.00
08/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15497	14223	15497	14223	101.00
08/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16297	17834	16297	17834	0.00
08/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14888	13635	14888	13635	0.00

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08/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	26905	28850	26905	28850	0.00
08/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9281	8436	9281	8436	0.00
08/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	8201	9242	8201	9242	0.00
08/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23308	21558	23308	21558	0.00
08/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2914	3443	2914	3443	0.00
08/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	21563	19999	21563	19999	0.00
08/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5284	6070	5284	6070	0.00
08/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	28763	26758	28763	26758	0.00
08/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1256	1545	1256	1545	0.00
08/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	28835	27032	28835	27032	0.00
08/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3102	3648	3102	3648	0.00
08/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	35029	32785	35029	32785	0.00
08/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	426	552	426	552	0.00
08/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	37022	35056	37022	35056	0.00
08/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1913	2288	1913	2288	0.00
08/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	42367	39952	42367	39952	0.00
08/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	149	201	149	201	0.00
08/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45851	43811	45851	43811	0.00
08/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1125	1370	1125	1370	0.00
08/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	50186	47640	50186	47640	0.00
08/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	45	64	45	64	0.00
08/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	54942	52869	54942	52869	0.00
08/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	335	424	335	424	0.00
08/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	66848	64147	66848	64147	0.00
08/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	630	782	630	782	0.00
08/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	58377	55738	58377	55738	0.00
08/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32930	35037	32930	35037	0.00
08/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7309	6625	7309	6625	0.00
08/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	12	18	12	18	0.00
08/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64194	62107	64194	62107	0.00
08/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	3	4	3	4	0.00
08/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	73560	71470	73560	71470	0.00
08/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	20863	22462	20863	22462	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4643	4150	4643	4150	0.00
08/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	27681	29444	27681	29444	0.00
08/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2951	2622	2951	2622	0.00
08/08/2006	R157 On 01-February-07			Bond Future	8.6100	8.5290	134.6457	135.2176	0.00
08/08/2006	R157 On 02-November-06			Bond Future	8.6100	8.5400	131.8155	132.3275	19.00
08/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	29688	32666	29688	32666	0.00
08/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	33902	31161	33902	31161	0.00
08/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	18722	21372	18722	21372	0.00
08/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	23109	20639	23109	20639	0.00
08/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36922	40302	36922	40302	0.00
08/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	26925	24587	26925	24587	0.00
08/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	26820	30020	26820	30020	0.00
08/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16661	14741	16661	14741	0.00
08/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	33192	36372	33192	36372	0.00
08/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30274	27736	30274	27736	0.00
08/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	20609	23401	20609	23401	0.00
08/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	21338	19011	21338	19011	0.00
08/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	28022	30897	28022	30897	0.00
08/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	35822	32979	35822	32979	0.00
08/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	16932	19436	16932	19436	0.00
08/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24990	22374	24990	22374	117.00
08/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	31411	34491	31411	34491	0.00
08/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32053	29414	32053	29414	0.00
08/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	49045	52864	49045	52864	0.00
08/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21578	19678	21578	19678	0.00
08/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	38706	42489	38706	42489	0.00
08/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10672	9336	10672	9336	0.00
08/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	19639	21976	19639	21976	0.00
08/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	45570	42188	45570	42188	0.00
08/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	9539	11302	9539	11302	0.00
08/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	36163	32806	36163	32806	0.00
08/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	4628	5706	4628	5706	0.00
08/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50176	46134	50176	46134	0.00

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08/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	12876	14666	12876	14666	0.00
08/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	57279	53351	57279	53351	0.00
08/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7748	9018	7748	9018	0.00
08/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70971	66522	70971	66522	0.00
08/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1863	2413	1863	2413	0.00
08/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	66699	62129	66699	62129	158.00
08/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	734	991	734	991	0.00
08/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	85232	80370	85232	80370	0.00
08/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4797	5676	4797	5676	0.00
08/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	87196	82356	87196	82356	0.00
08/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	252	357	252	357	0.00
08/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	104794	99778	104794	99778	0.00
08/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2823	3398	2823	3398	0.00
08/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	104761	99618	104761	99618	0.00
08/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	19	30	19	30	0.00
08/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	145825	140716	145825	140716	0.00
08/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	75	112	75	112	0.00
08/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	125049	119966	125049	119966	0.00
08/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	52237	56467	52237	56467	0.00
08/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6664	5774	6664	5774	0.00
08/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	66851	71401	66851	71401	0.00
08/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4066	3496	4066	3496	0.00
08/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	82115	86879	82115	86879	0.00
08/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2438	2083	2438	2083	0.00
08/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1574	1930	1574	1930	0.00
08/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	123423	118060	123423	118060	0.00
08/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	61233	65431	61233	65431	0.00
08/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16616	15096	16616	15096	0.00
08/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	74183	78698	74183	78698	0.00
08/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12729	11525	12729	11525	0.00
08/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	87742	92514	87742	92514	0.00
08/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9758	8812	9758	8812	0.00
08/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	15251	17608	15251	17608	0.00

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08/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26994	24231	26994	24231	0.00
08/08/2006	R186 On 01-February-07			Bond Future	8.3500	8.2760	122.0496	122.8443	0.00
08/08/2006	R186 On 02-November-06			Bond Future	8.3500	8.2820	124.7737	125.5165	59.00
08/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	48242	52492	48242	52492	0.00
08/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	53493	49797	53493	49797	0.00
08/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	29154	33084	29154	33084	0.00
08/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	34549	31051	34549	31051	0.00
08/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	60493	65283	60493	65283	0.00
08/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	43638	40481	43638	40481	0.00
08/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	41345	46076	41345	46076	0.00
08/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	24501	21803	24501	21803	0.00
08/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	45368	49477	45368	49477	0.00
08/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	56245	52407	56245	52407	0.00
08/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	26445	30163	26445	30163	0.00
08/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	37500	33790	37500	33790	0.00
08/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	42570	46535	42570	46535	0.00
08/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	59113	55130	59113	55130	0.00
08/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	23828	27330	23828	27330	0.00
08/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	40584	36657	40584	36657	0.00
08/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	32251	35618	32251	35618	0.00
08/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	71863	67284	71863	67284	0.00
08/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	14875	17497	14875	17497	0.00
08/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	54848	50040	54848	50040	0.00
08/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	21504	24109	21504	24109	0.00
08/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	90897	85556	90897	85556	0.00
08/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	7220	8821	7220	8821	0.00
08/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	77171	71343	77171	71343	0.00
08/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	13236	15109	13236	15109	0.00
08/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	113501	107428	113501	107428	0.00
08/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	2878	3687	2878	3687	0.00
08/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	103914	97295	103914	97295	0.00
08/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	7359	8586	7359	8586	0.00
08/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	139636	132916	139636	132916	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	886	1205	886	1205	0.00
08/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	134165	127056	134165	127056	0.00
08/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	4232	5020	4232	5020	0.00
08/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	169708	162549	169708	162549	0.00
08/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	270	386	270	386	0.00
08/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	166999	159686	166999	159686	0.00
08/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2284	2758	2284	2758	0.00
08/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	202200	194727	202200	194727	0.00
08/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	69	104	69	104	0.00
08/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	201508	194115	201508	194115	0.00
08/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	59305	64875	59305	64875	0.00
08/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15536	13678	15536	13678	0.00
08/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	79366	85568	79366	85568	0.00
08/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9608	8382	9608	8382	0.00
08/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	14	23	14	23	0.00
08/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	237481	230061	237481	230061	0.00
08/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1153	1419	1153	1419	0.00
08/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	236803	229122	236803	229122	0.00
08/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	77313	82703	77313	82703	0.00
08/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	33687	31130	33687	31130	0.00
08/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	95364	101265	95364	101265	0.00
08/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25889	23843	25889	23843	0.00
08/08/2006	R194 On 01-February-07			Bond Future	8.5900	8.4380	105.7870	105.9350	0.00
08/08/2006	R194 On 02-November-06			Bond Future	8.5300	8.4400	103.6393	103.7543	0.00
08/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4582	5334	4582	5334	0.00
08/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5437	4710	5437	4710	0.00
08/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	3513	4120	3513	4120	0.00
08/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3921	3378	3921	3378	0.00
08/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5733	6577	5733	6577	0.00
08/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4577	3942	4577	3942	0.00
08/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	4172	4838	4172	4838	0.00
08/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3344	2861	3344	2861	0.00
08/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	6039	6905	6039	6905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4382	3769	4382	3769	0.00
08/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3354	3984	3354	3984	0.00
08/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6731	5881	6731	5881	0.00
08/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	2077	2526	2077	2526	0.00
08/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5581	4881	5581	4881	0.00
08/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	1100	1397	1100	1397	0.00
08/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7714	6861	7714	6861	0.00
08/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2313	2816	2313	2816	0.00
08/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8220	7244	8220	7244	0.00
08/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	500	669	500	669	0.00
08/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10236	9256	10236	9256	0.00
08/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1516	1898	1516	1898	0.00
08/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9963	8866	9963	8866	0.00
08/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	925	1197	925	1197	0.00
08/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11922	10714	11922	10714	0.00
08/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	187	267	187	267	0.00
08/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	13060	11990	13060	11990	0.00
08/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	586	777	586	777	0.00
08/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14142	12853	14142	12853	0.00
08/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	71	106	71	106	0.00
08/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	16093	14979	16093	14979	0.00
08/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	356	485	356	485	0.00
08/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16481	15130	16481	15130	0.00
08/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	24	37	24	37	0.00
08/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	19210	18074	19210	18074	0.00
08/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	208	290	208	290	0.00
08/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18911	17514	18911	17514	0.00
08/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	7	12	7	12	0.00
08/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	22370	21225	22370	21225	0.00
08/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
08/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	31978	30828	31978	30828	0.00
08/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	1	0	1	0.00
08/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	28759	27610	28759	27610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	2	3	2	3	0.00
08/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	25556	24408	25556	24408	0.00
08/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	32	48	32	48	0.00
08/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26528	25065	26528	25065	0.00
08/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	62	92	62	92	0.00
08/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23951	22501	23951	22501	0.00
08/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	116	167	116	167	0.00
08/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21407	19978	21407	19978	0.00
08/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3834	4471	3834	4471	0.00
08/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3625	3112	3625	3112	0.00
08/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	5434	6255	5434	6255	0.00
08/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4780	4122	4780	4122	0.00
08/08/2006	R201 On 01-February-07			Bond Future	8.6200	8.5340	101.8724	102.3323	0.00
08/08/2006	R201 On 02-November-06			Bond Future	8.6100	8.5330	104.1411	104.5591	26.00
08/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	24475	26870	24475	26870	0.00
08/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28163	25959	28163	25959	0.00
08/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	15018	17194	15018	17194	0.00
08/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	18210	16205	18210	16205	0.00
08/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30783	33486	30783	33486	0.00
08/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23178	21282	23178	21282	0.00
08/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	21473	24096	21473	24096	0.00
08/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13121	11563	13121	11563	0.00
08/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	27546	30097	27546	30097	0.00
08/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25567	23520	25567	23520	0.00
08/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	18102	20507	18102	20507	0.00
08/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15500	13725	15500	13725	0.00
08/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	23006	25320	23006	25320	0.00
08/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29543	27258	29543	27258	0.00
08/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	13591	15647	13591	15647	0.00
08/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19694	17571	19694	17571	0.00
08/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	25989	28462	25989	28462	0.00
08/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26839	24713	26839	24713	0.00
08/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	16523	18814	16523	18814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	16812	14923	16812	14923	0.00
08/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	39567	42617	39567	42617	0.00
08/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18071	16523	18071	16523	0.00
08/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	30905	34004	30905	34004	0.00
08/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8361	7279	8361	7279	0.00
08/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	16360	18257	16360	18257	0.00
08/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37296	34594	37296	34594	0.00
08/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	7703	9157	7703	9157	0.00
08/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	28532	25805	28532	25805	0.00
08/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3777	4673	3777	4673	0.00
08/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	39605	36321	39605	36321	0.00
08/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10925	12396	10925	12396	0.00
08/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46521	43394	46521	43394	0.00
08/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6783	7849	6783	7849	0.00
08/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	57307	53775	57307	53775	0.00
08/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1539	2001	1539	2001	0.00
08/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	52648	48929	52648	48929	0.00
08/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	614	833	614	833	0.00
08/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	67289	63328	67289	63328	0.00
08/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4321	5077	4321	5077	0.00
08/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	70046	66203	70046	66203	0.00
08/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	214	305	214	305	0.00
08/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	82749	78659	82749	78659	0.00
08/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2629	3139	2629	3139	0.00
08/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	83833	79745	83833	79745	0.00
08/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1525	1852	1525	1852	0.00
08/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98492	94221	98492	94221	0.00
08/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	65	97	65	97	0.00
08/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	98758	94610	98758	94610	0.00
08/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	17	27	17	27	0.00
08/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	115173	111003	115173	111003	0.00
08/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	41669	45132	41669	45132	0.00
08/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5192	4475	5192	4475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	842	1040	842	1040	0.00
08/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	113861	109461	113861	109461	0.00
08/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	49130	52481	49130	52481	0.00
08/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13990	12743	13990	12743	0.00
08/08/2006	R203 On 01-February-07			Bond Future	8.5800	8.5030	100.9863	101.5229	0.00
08/08/2006	R203 On 02-November-06			Bond Future	8.5700	8.5010	98.9373	99.4337	0.00
08/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	17181	19849	17181	19849	0.00
08/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	22753	20054	22753	20054	0.00
08/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	11344	13793	11344	13793	0.00
08/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	16377	13862	16377	13862	0.00
08/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	22122	25225	22122	25225	0.00
08/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	17534	15270	17534	15270	0.00
08/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	16440	19476	16440	19476	0.00
08/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	11168	9240	11168	9240	0.00
08/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	25832	29215	25832	29215	0.00
08/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	14548	12565	14548	12565	0.00
08/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	20469	23871	20469	23871	0.00
08/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8407	6845	8407	6845	0.00
08/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	20391	23350	20391	23350	0.00
08/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	19174	16766	19174	16766	0.00
08/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	14612	17456	14612	17456	0.00
08/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	12760	10639	12760	10639	0.00
08/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	18744	21558	18744	21558	0.00
08/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	20913	18360	20913	18360	0.00
08/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	12913	15561	12913	15561	0.00
08/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	14495	12179	14495	12179	0.00
08/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	36454	40473	36454	40473	0.00
08/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8696	7349	8696	7349	0.00
08/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	5389	6889	5389	6889	0.00
08/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	27923	24459	27923	24459	0.00
08/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10637	12587	10637	12587	0.00
08/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	33456	30039	33456	30039	0.00
08/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	6082	7390	6082	7390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	46550	42492	46550	42492	0.00
08/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2145	2905	2145	2905	0.00
08/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	42596	38392	42596	38392	0.00
08/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3187	3987	3187	3987	0.00
08/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	61719	57152	61719	57152	0.00
08/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	701	1014	701	1014	0.00
08/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	59496	54844	59496	54844	0.00
08/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1521	1963	1521	1963	0.00
08/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	78540	73615	78540	73615	0.00
08/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	185	287	185	287	0.00
08/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	77762	72900	77762	72900	0.00
08/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	657	876	657	876	0.00
08/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	96597	91450	96597	91450	0.00
08/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	39	65	39	65	0.00
08/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	96849	91911	96849	91911	0.00
08/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	6	12	6	12	0.00
08/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	116512	111553	116512	111553	0.00
08/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
08/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	157335	152371	157335	152371	0.00
08/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
08/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	136677	131714	136677	131714	0.00
08/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	27	41	27	41	0.00
08/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	155460	150107	155460	150107	0.00
08/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	89	127	89	127	0.00
08/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	135224	129896	135224	129896	0.00
08/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	255	353	255	353	0.00
08/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	115564	110295	115564	110295	0.00
08/08/2006	R204 On 01-February-07			Bond Future	8.5700	8.4880	96.8507	97.4109	0.00
08/08/2006	R204 On 02-November-06			Bond Future	8.5600	8.4890	98.8496	99.3656	0.00
08/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	30366	33301	30366	33301	0.00
08/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	35104	32437	35104	32437	0.00
08/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	18304	20985	18304	20985	0.00
08/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22663	20183	22663	20183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	36221	39446	36221	39446	0.00
08/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30237	27859	30237	27859	0.00
08/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	24115	27223	24115	27223	0.00
08/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17627	15575	17627	15575	0.00
08/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	40374	43781	40374	43781	0.00
08/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27331	25137	27331	25137	0.00
08/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	28424	31796	28424	31796	0.00
08/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14798	13009	14798	13009	0.00
08/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	34218	37348	34218	37348	0.00
08/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	31790	29317	31790	29317	0.00
08/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	22088	25057	22088	25057	0.00
08/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19197	17006	19197	17006	0.00
08/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	32266	35299	32266	35299	0.00
08/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33411	30842	33411	30842	0.00
08/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	20150	22976	20150	22976	0.00
08/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20875	18540	20875	18540	0.00
08/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	51519	55344	51519	55344	0.00
08/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21138	19360	21138	19360	0.00
08/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	40506	44443	40506	44443	0.00
08/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9347	8124	9347	8124	0.00
08/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	21719	24141	21719	24141	0.00
08/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	44691	41510	44691	41510	0.00
08/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	10524	12449	10524	12449	0.00
08/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	33335	30099	33335	30099	0.00
08/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5230	6435	5230	6435	0.00
08/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	46973	43018	46973	43018	0.00
08/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	14605	16496	14605	16496	0.00
08/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	56278	52566	56278	52566	0.00
08/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	9101	10479	9101	10479	0.00
08/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	69956	65731	69956	65731	0.00
08/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	2163	2794	2163	2794	0.00
08/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	63333	58804	63333	58804	0.00
08/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5794	6772	5794	6772	0.00

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08/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	86325	81701	86325	81701	0.00
08/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	864	1166	864	1166	0.00
08/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	81971	77112	81971	77112	0.00
08/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	301	425	301	425	0.00
08/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	101868	96832	101868	96832	0.00
08/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3514	4173	3514	4173	0.00
08/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	104230	99287	104230	99287	0.00
08/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	90	134	90	134	0.00
08/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	122658	117542	122658	117542	0.00
08/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2025	2446	2025	2446	0.00
08/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	123449	118268	123449	118268	0.00
08/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	5	8	5	8	0.00
08/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	166258	161101	166258	161101	0.00
08/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	23	36	23	36	0.00
08/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	144148	139000	144148	139000	0.00
08/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	571	715	571	715	0.00
08/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	165045	159587	165045	159587	0.00
08/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1105	1359	1105	1359	0.00
08/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	143778	138429	143778	138429	0.00
08/08/2006	R207 On 01-February-07			Bond Future	8.5400	8.4640	90.4535	90.9964	0.00
08/08/2006	R207 On 02-November-06			Bond Future	8.5400	8.4660	92.1855	92.6971	0.00
08/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	18493	21184	18493	21184	0.00
08/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	24940	22202	24940	22202	0.00
08/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	6160	8457	6160	8457	0.00
08/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12451	9632	12451	9632	0.00
08/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	20141	22977	20141	22977	0.00
08/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	22959	20365	22959	20365	0.00
08/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	25604	28868	25604	28868	0.00
08/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	17651	15485	17651	15485	0.00
08/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	13612	17185	13612	17185	0.00
08/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5364	3821	5364	3821	0.00
08/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	29666	33202	29666	33202	0.00
08/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14628	12736	14628	12736	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	18600	22693	18600	22693	0.00
08/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3202	2179	3202	2179	0.00
08/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	23698	26820	23698	26820	0.00
08/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	19315	17008	19315	17008	0.00
08/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	11417	14690	11417	14690	0.00
08/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6773	4931	6773	4931	0.00
08/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	7686	10315	7686	10315	0.00
08/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10313	7825	10313	7825	0.00
08/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	21876	24856	21876	24856	0.00
08/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	21084	18635	21084	18635	0.00
08/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	9439	12395	9439	12395	0.00
08/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8421	6261	8421	6261	0.00
08/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12775	14891	12775	14891	0.00
08/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	33940	30627	33940	30627	0.00
08/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2131	3246	2131	3246	0.00
08/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	23286	19285	23286	19285	0.00
08/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7510	8967	7510	8967	0.00
08/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	47532	43560	47532	43560	0.00
08/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	362	642	362	642	0.00
08/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	40567	35732	40567	35732	0.00
08/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4062	4979	4062	4979	0.00
08/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	63464	58953	63464	58953	0.00
08/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	35	74	35	74	0.00
08/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	59828	54751	59828	54751	0.00
08/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2008	2532	2008	2532	0.00
08/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	81331	76427	81331	76427	0.00
08/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	5	2	5	0.00
08/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	79937	74824	79937	74824	0.00
08/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
08/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	100650	95534	100650	95534	0.00
08/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	901	1171	901	1171	0.00
08/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	100703	95545	100703	95545	0.00
08/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	365	490	365	490	0.00

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08/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	121222	115918	121222	115918	0.00
08/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
08/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	121955	116839	121955	116839	0.00
08/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
08/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	143870	138754	143870	138754	0.00
08/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	33578	38437	33578	38437	0.00
08/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	646	389	646	389	0.00
08/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	133	184	133	184	0.00
08/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	142637	137259	142637	137259	0.00
08/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	41150	45299	41150	45299	0.00
08/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8736	7456	8736	7456	0.00
08/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	43	62	43	62	0.00
08/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	164806	159397	164806	159397	0.00
10/08/2006	GOVI On 01-February-07			jGovi	242.2900	242.4810	242.2880	242.4810	0.00
10/08/2006	GOVI On 02-November-06			jGovi	237.3700	237.5670	237.3680	237.5670	886.00
10/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	123526	125429	123526	125429	0.00
10/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	646	619	646	619	0.00
10/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	74745	76690	74745	76690	0.00
10/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1065	1020	1065	1020	0.00
10/08/2006	J153 On 31-August-10			jSwap	8.8200	8.8030	0.0498	0.0493	0.00
10/08/2006	J157 On 15-September-15			jSwap	8.8500	8.8340	0.0880	0.0871	0.00
10/08/2006	J186 On 21-December-26			jSwap	8.6900	8.6690	0.1130	0.1115	0.00
10/08/2006	J194 On 28-February-08			jSwap	8.4100	8.4240	0.0171	0.0173	0.00
10/08/2006	J201 On 22-December-14			jSwap	8.9400	8.9200	0.0852	0.0841	0.00
10/08/2006	J203 On 15-September-17			jSwap	8.8000	8.7880	0.0952	0.0946	0.00
10/08/2006	J204 On 21-December-18			jSwap	8.8200	8.8060	0.0991	0.0984	0.00
10/08/2006	J207 On 15-January-20			jSwap	8.8000	8.7870	0.0623	0.0614	0.00
10/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
10/08/2006	JFRA On 01-February-07			jFra	8.7800	8.8080	0.0214	0.0215	0.00
10/08/2006	JFRA On 07-February-08			jFra	9.1000	9.0940	0.0222	0.0222	0.00
10/08/2006	JFRA On 03-May-07			jFra	8.9600	8.9870	0.0218	0.0219	0.00
10/08/2006	JFRA On 02-August-07			jFra	9.0500	9.0490	0.0221	0.0221	0.00
10/08/2006	JFRA On 02-November-06			jFra	8.4400	8.4750	0.0206	0.0207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	JFRA On 01-November-07			jFra	9.0900	9.0850	0.0238	0.0238	0.00
10/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3259	3316	3259	3316	0.00
10/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	129	125	129	125	0.00
10/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26354	26391	26354	26391	0.00
10/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22437	22488	22437	22488	0.00
10/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3754	3824	3754	3824	0.00
10/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	206	198	206	198	0.00
10/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4054	4064	4054	4064	0.00
10/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	287	287	287	287	0.00
10/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3540	3614	3540	3614	0.00
10/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	14	13	14	13	0.00
10/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4534	4536	4534	4536	0.00
10/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	379	382	379	382	0.00
10/08/2006	JN02 On 02-November-06			jNote	8.9500	8.9530	0.1634	0.1634	0.00
10/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32095	32171	32095	32171	0.00
10/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1041	1085	1041	1085	0.00
10/08/2006	JN05 On 02-November-06			jNote	9.0100	8.9930	0.3600	0.3594	0.00
10/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	70329	69667	70329	69667	0.00
10/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8	10	8	10	0.00
10/08/2006	JN10 On 02-November-06			jNote	8.8500	8.8390	0.5816	0.5813	0.00
10/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	105102	104500	105102	104500	0.00
10/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
10/08/2006	JROD On 31-January-07			jRod	8.2300	8.2420	0.0013	0.0016	0.00
10/08/2006	JROD On 28-February-07			jRod	8.0300	8.0380	0.0004	0.0006	0.00
10/08/2006	JROD On 31-August-06			jRod	7.3500	7.3520	0.0014	0.0012	0.00
10/08/2006	JROD On 29-September-06			jRod	7.6400	7.6520	0.0007	0.0005	0.00
10/08/2006	JROD On 31-October-06			jRod	7.9900	8.0000	0.0002	0.0004	0.00
10/08/2006	JROD On 30-November-06			jRod	7.7700	7.7830	0.0009	0.0007	0.00
10/08/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0004	0.00
10/08/2006	R153 On 01-February-07			Bond Future	8.4700	8.4570	119.3609	119.4166	0.00
10/08/2006	R153 On 02-November-06			Bond Future	8.5500	8.5300	116.6316	116.7012	418.00
10/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14999	15366	14999	15366	0.00
10/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15786	15596	15786	15596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	10125	10600	10125	10600	0.00
10/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10125	9903	10125	9903	0.00
10/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8337	8771	8337	8771	0.00
10/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11823	11561	11823	11561	0.00
10/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	9205	9660	9205	9660	0.00
10/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10947	10705	10947	10705	0.00
10/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16873	17260	16873	17260	0.00
10/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14387	14216	14387	14216	0.00
10/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20927	21349	20927	21349	0.00
10/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11931	11796	11931	11796	0.00
10/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	14247	14793	14247	14793	0.00
10/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7314	7163	7314	7163	0.00
10/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11585	11909	11585	11909	0.00
10/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18953	18720	18953	18720	0.00
10/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5348	5692	5348	5692	0.00
10/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15849	15497	15849	15497	101.00
10/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15920	16297	15920	16297	0.00
10/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15069	14888	15069	14888	0.00
10/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	26447	26905	26447	26905	0.00
10/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9380	9281	9380	9281	0.00
10/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7936	8201	7936	8201	0.00
10/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23600	23308	23600	23308	0.00
10/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2686	2914	2686	2914	0.00
10/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22031	21563	22031	21563	0.00
10/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5080	5284	5080	5284	0.00
10/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29116	28763	29116	28763	0.00
10/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1129	1256	1129	1256	0.00
10/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29404	28835	29404	28835	0.00
10/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2957	3102	2957	3102	0.00
10/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	35442	35029	35442	35029	0.00
10/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	370	426	370	426	0.00
10/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	37663	37022	37663	37022	0.00
10/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1811	1913	1811	1913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	42823	42367	42823	42367	0.00
10/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	125	149	125	149	0.00
10/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46524	45851	46524	45851	0.00
10/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1057	1125	1057	1125	0.00
10/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	50675	50186	50675	50186	0.00
10/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	37	45	37	45	0.00
10/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55630	54942	55630	54942	0.00
10/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	309	335	309	335	0.00
10/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	67380	66848	67380	66848	0.00
10/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	587	630	587	630	0.00
10/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	58891	58377	58891	58377	0.00
10/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32443	32930	32443	32930	0.00
10/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7379	7309	7379	7309	0.00
10/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	9	12	9	12	0.00
10/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64887	64194	64887	64194	0.00
10/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	2	3	2	3	0.00
10/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74256	73560	74256	73560	0.00
10/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	20252	20863	20252	20863	0.00
10/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4727	4643	4727	4643	0.00
10/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	27026	27681	27026	27681	0.00
10/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2992	2951	2992	2951	0.00
10/08/2006	R157 On 01-February-07			Bond Future	8.6300	8.6090	134.5317	134.6457	0.00
10/08/2006	R157 On 02-November-06			Bond Future	8.6200	8.6100	131.7425	131.8155	19.00
10/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	30655	31411	30655	31411	0.00
10/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32437	32053	32437	32053	0.00
10/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	19999	20609	19999	20609	0.00
10/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	21458	21338	21458	21338	0.00
10/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	28953	29688	28953	29688	0.00
10/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	34306	33902	34306	33902	0.00
10/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	18135	18722	18135	18722	0.00
10/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	23252	23109	23252	23109	0.00
10/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36106	36922	36106	36922	0.00
10/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27249	26925	27249	26925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	26151	26820	26151	26820	0.00
10/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16721	16661	16721	16661	0.00
10/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	32415	33192	32415	33192	0.00
10/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30637	30274	30637	30274	0.00
10/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	27308	28022	27308	28022	0.00
10/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	36248	35822	36248	35822	0.00
10/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	16370	16932	16370	16932	0.00
10/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	25157	24990	25157	24990	117.00
10/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48138	49045	48138	49045	0.00
10/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21811	21578	21811	21578	0.00
10/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	37969	38706	37969	38706	0.00
10/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10665	10672	10665	10672	0.00
10/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	19045	19639	19045	19639	0.00
10/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	46115	45570	46115	45570	0.00
10/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	9116	9539	9116	9539	0.00
10/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	36469	36163	36469	36163	0.00
10/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	4353	4628	4353	4628	0.00
10/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50630	50176	50630	50176	0.00
10/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	12411	12876	12411	12876	0.00
10/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	57954	57279	57954	57279	0.00
10/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7412	7748	7412	7748	0.00
10/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	71774	70971	71774	70971	0.00
10/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1715	1863	1715	1863	0.00
10/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	67281	66699	67281	66699	158.00
10/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	661	734	661	734	0.00
10/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	85888	85232	85888	85232	0.00
10/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4558	4797	4558	4797	0.00
10/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88096	87196	88096	87196	0.00
10/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	221	252	221	252	0.00
10/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	105492	104794	105492	104794	0.00
10/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2661	2823	2661	2823	0.00
10/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	105739	104761	105739	104761	0.00
10/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	16	19	16	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	146550	145825	146550	145825	0.00
10/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	64	75	64	75	0.00
10/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	125767	125049	125767	125049	0.00
10/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	51466	52237	51466	52237	0.00
10/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6622	6664	6622	6664	0.00
10/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	66070	66851	66070	66851	0.00
10/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4014	4066	4014	4066	0.00
10/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	81336	82115	81336	82115	0.00
10/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2389	2438	2389	2438	0.00
10/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1472	1574	1472	1574	0.00
10/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	124460	123423	124460	123423	0.00
10/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	60257	61233	60257	61233	0.00
10/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16779	16616	16779	16616	0.00
10/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	73153	74183	73153	74183	0.00
10/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12839	12729	12839	12729	0.00
10/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	86673	87742	86673	87742	0.00
10/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9829	9758	9829	9758	0.00
10/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	14715	15251	14715	15251	0.00
10/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	27187	26994	27187	26994	0.00
10/08/2006	R186 On 01-February-07			Bond Future	8.3700	8.3470	121.7606	122.0496	0.00
10/08/2006	R186 On 02-November-06			Bond Future	8.3700	8.3480	124.4830	124.7737	59.00
10/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	46510	48242	46510	48242	0.00
10/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	54652	53493	54652	53493	0.00
10/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	27394	29154	27394	29154	0.00
10/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	35696	34549	35696	34549	0.00
10/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	58560	60493	58560	60493	0.00
10/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	44595	43638	44595	43638	0.00
10/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	39264	41345	39264	41345	0.00
10/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	25327	24501	25327	24501	0.00
10/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	43691	45368	43691	45368	0.00
10/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	57458	56245	57458	56245	0.00
10/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	24773	26445	24773	26445	0.00
10/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	38735	37500	38735	37500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	40948	42570	40948	42570	0.00
10/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	60381	59113	60381	59113	0.00
10/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	22247	23828	22247	23828	0.00
10/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	41911	40584	41911	40584	0.00
10/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	30861	32251	30861	32251	0.00
10/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	73363	71863	73363	71863	0.00
10/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	13676	14875	13676	14875	0.00
10/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	56556	54848	56556	54848	0.00
10/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	20417	21504	20417	21504	0.00
10/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	92701	90897	92701	90897	0.00
10/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	6479	7220	6479	7220	0.00
10/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	79336	77171	79336	77171	0.00
10/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	12447	13236	12447	13236	0.00
10/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	115603	113501	115603	113501	0.00
10/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	2501	2878	2501	2878	0.00
10/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	106445	103914	106445	103914	0.00
10/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	6840	7359	6840	7359	0.00
10/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	142006	139636	142006	139636	0.00
10/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	739	886	739	886	0.00
10/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	136925	134165	136925	134165	0.00
10/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3893	4232	3893	4232	0.00
10/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	172259	169708	172259	169708	0.00
10/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	216	270	216	270	0.00
10/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	169852	166999	169852	166999	0.00
10/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2078	2284	2078	2284	0.00
10/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	204884	202200	204884	202200	0.00
10/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	53	69	53	69	0.00
10/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	204399	201508	204399	201508	0.00
10/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	56908	59305	56908	59305	0.00
10/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	16047	15536	16047	15536	0.00
10/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	76752	79366	76752	79366	0.00
10/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9901	9608	9901	9608	0.00
10/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	11	14	11	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
10/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	240384	237481	240384	237481	0.00
10/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1036	1153	1036	1153	0.00
10/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	239576	236803	239576	236803	0.00
10/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	75162	77313	75162	77313	0.00
10/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	34426	33687	34426	33687	0.00
10/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	93034	95364	93034	95364	0.00
10/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	26450	25889	26450	25889	0.00
10/08/2006	R194 On 01-February-07			Bond Future	8.6200	8.5850	105.7529	105.7870	0.00
10/08/2006	R194 On 02-November-06			Bond Future	8.5600	8.5330	103.6023	103.6393	0.00
10/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	5228	5434	5228	5434	0.00
10/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4916	4780	4916	4780	0.00
10/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3605	3834	3605	3834	0.00
10/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3765	3625	3765	3625	0.00
10/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4393	4582	4393	4582	0.00
10/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5590	5437	5590	5437	0.00
10/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	3294	3513	3294	3513	0.00
10/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4072	3921	4072	3921	0.00
10/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5521	5733	5521	5733	0.00
10/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4708	4577	4708	4577	0.00
10/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3932	4172	3932	4172	0.00
10/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3475	3344	3475	3344	0.00
10/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5823	6039	5823	6039	0.00
10/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4507	4382	4507	4382	0.00
10/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3196	3354	3196	3354	0.00
10/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6914	6731	6914	6731	0.00
10/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1913	2077	1913	2077	0.00
10/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5788	5581	5788	5581	0.00
10/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	991	1100	991	1100	0.00
10/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7975	7714	7975	7714	0.00
10/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2186	2313	2186	2313	0.00
10/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8435	8220	8435	8220	0.00
10/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	438	500	438	500	0.00
10/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10545	10236	10545	10236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1419	1516	1419	1516	0.00
10/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10208	9963	10208	9963	0.00
10/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	857	925	857	925	0.00
10/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12196	11922	12196	11922	0.00
10/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	158	187	158	187	0.00
10/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	13401	13060	13401	13060	0.00
10/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	538	586	538	586	0.00
10/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14436	14142	14436	14142	0.00
10/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	58	71	58	71	0.00
10/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	16451	16093	16451	16093	0.00
10/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	324	356	324	356	0.00
10/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16791	16481	16791	16481	0.00
10/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	19	24	19	24	0.00
10/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	19575	19210	19575	19210	0.00
10/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	187	208	187	208	0.00
10/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19232	18911	19232	18911	0.00
10/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	5	7	5	7	0.00
10/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	22739	22370	22739	22370	0.00
10/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
10/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	32348	31978	32348	31978	0.00
10/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
10/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29129	28759	29129	28759	0.00
10/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
10/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	25926	25556	25926	25556	0.00
10/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	28	32	28	32	0.00
10/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26865	26528	26865	26528	0.00
10/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	55	62	55	62	0.00
10/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24285	23951	24285	23951	0.00
10/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	103	116	103	116	0.00
10/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21736	21407	21736	21407	0.00
10/08/2006	R201 On 01-February-07			Bond Future	8.6300	8.6150	101.8158	101.8724	0.00
10/08/2006	R201 On 02-November-06			Bond Future	8.6300	8.6050	103.9965	104.1411	26.00
10/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	25553	25989	25553	25989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26969	26839	26969	26839	0.00
10/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	15607	16523	15607	16523	0.00
10/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	17343	16812	17343	16812	0.00
10/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	24050	24475	24050	24475	0.00
10/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28304	28163	28304	28163	0.00
10/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	14146	15018	14146	15018	0.00
10/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	18783	18210	18783	18210	0.00
10/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30317	30783	30317	30783	0.00
10/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23278	23178	23278	23178	0.00
10/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	20440	21473	20440	21473	0.00
10/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13534	13121	13534	13121	0.00
10/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	27099	27546	27099	27546	0.00
10/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25686	25567	25686	25567	0.00
10/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	17145	18102	17145	18102	0.00
10/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15990	15500	15990	15500	0.00
10/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	22592	23006	22592	23006	0.00
10/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29695	29543	29695	29543	0.00
10/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	12762	13591	12762	13591	0.00
10/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	20312	19694	20312	19694	0.00
10/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	39060	39567	39060	39567	0.00
10/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18130	18071	18130	18071	0.00
10/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	29713	30905	29713	30905	0.00
10/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8616	8361	8616	8361	0.00
10/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	16008	16360	16008	16360	0.00
10/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37509	37296	37509	37296	0.00
10/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	7106	7703	7106	7703	0.00
10/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	29381	28532	29381	28532	0.00
10/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3404	3777	3404	3777	0.00
10/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	40679	39605	40679	39605	0.00
10/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10641	10925	10641	10925	0.00
10/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46804	46521	46804	46521	0.00
10/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6570	6783	6570	6783	0.00
10/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	57660	57307	57660	57307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1345	1539	1345	1539	0.00
10/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53901	52648	53901	52648	0.00
10/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	521	614	521	614	0.00
10/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68643	67289	68643	67289	0.00
10/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4163	4321	4163	4321	0.00
10/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	70454	70046	70454	70046	0.00
10/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	176	214	176	214	0.00
10/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84158	82749	84158	82749	0.00
10/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2518	2629	2518	2629	0.00
10/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84288	83833	84288	83833	0.00
10/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1451	1525	1451	1525	0.00
10/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98984	98492	98984	98492	0.00
10/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	51	65	51	65	0.00
10/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100191	98758	100191	98758	0.00
10/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	13	17	13	17	0.00
10/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	116615	115173	116615	115173	0.00
10/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	40367	41669	40367	41669	0.00
10/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5336	5192	5336	5192	0.00
10/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	795	842	795	842	0.00
10/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	114380	113861	114380	113861	0.00
10/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	48591	49130	48591	49130	0.00
10/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14018	13990	14018	13990	0.00
10/08/2006	R203 On 01-February-07			Bond Future	8.6000	8.5820	100.8443	100.9863	0.00
10/08/2006	R203 On 02-November-06			Bond Future	8.5900	8.5730	98.7931	98.9373	0.00
10/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	19549	20391	19549	20391	0.00
10/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	19752	19174	19752	19174	0.00
10/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	12062	12913	12062	12913	0.00
10/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	15085	14495	15085	14495	0.00
10/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	16418	17181	16418	17181	0.00
10/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	23409	22753	23409	22753	0.00
10/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	10552	11344	10552	11344	0.00
10/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	17026	16377	17026	16377	0.00
10/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	21242	22122	21242	22122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	18074	17534	18074	17534	0.00
10/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	15475	16440	15475	16440	0.00
10/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	11644	11168	11644	11168	0.00
10/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	24879	25832	24879	25832	0.00
10/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	15015	14548	15015	14548	0.00
10/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	19400	20469	19400	20469	0.00
10/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8779	8407	8779	8407	0.00
10/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	13703	14612	13703	14612	0.00
10/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	13292	12760	13292	12760	0.00
10/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	17941	18744	17941	18744	0.00
10/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	21530	20913	21530	20913	0.00
10/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	35338	36454	35338	36454	0.00
10/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	9001	8696	9001	8696	0.00
10/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4892	5389	4892	5389	0.00
10/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	28868	27923	28868	27923	0.00
10/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10070	10637	10070	10637	0.00
10/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	34309	33456	34309	33456	0.00
10/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5696	6082	5696	6082	0.00
10/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	47584	46550	47584	46550	0.00
10/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1889	2145	1889	2145	0.00
10/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	43781	42596	43781	42596	0.00
10/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2948	3187	2948	3187	0.00
10/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	62900	61719	62900	61719	0.00
10/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	595	701	595	701	0.00
10/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	60831	59496	60831	59496	0.00
10/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1387	1521	1387	1521	0.00
10/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	79826	78540	79826	78540	0.00
10/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	150	185	150	185	0.00
10/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	79169	77762	79169	77762	0.00
10/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	590	657	590	657	0.00
10/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	97950	96597	97950	96597	0.00
10/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	30	39	30	39	0.00
10/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	98282	96849	98282	96849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	5	6	5	6	0.00
10/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	117952	116512	117952	116512	0.00
10/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	158777	157335	158777	157335	0.00
10/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
10/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	138119	136677	138119	136677	0.00
10/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	23	27	23	27	0.00
10/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	156876	155460	156876	155460	0.00
10/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	77	89	77	89	0.00
10/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	136633	135224	136633	135224	0.00
10/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	225	255	225	255	0.00
10/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	116954	115564	116954	115564	0.00
10/08/2006	R204 On 01-February-07			Bond Future	8.5900	8.5660	96.7006	96.8507	0.00
10/08/2006	R204 On 02-November-06			Bond Future	8.5800	8.5600	98.6976	98.8496	0.00
10/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	31318	32266	31318	32266	0.00
10/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33964	33411	33964	33411	0.00
10/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	19153	20150	19153	20150	0.00
10/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	21396	20875	21396	20875	0.00
10/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	29446	30366	29446	30366	0.00
10/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	35685	35104	35685	35104	0.00
10/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	17353	18304	17353	18304	0.00
10/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	23231	22663	23231	22663	0.00
10/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	35220	36221	35220	36221	0.00
10/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30737	30237	30737	30237	0.00
10/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	23032	24115	23032	24115	0.00
10/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	18064	17627	18064	17627	0.00
10/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	39323	40374	39323	40374	0.00
10/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27781	27331	27781	27331	0.00
10/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	27264	28424	27264	28424	0.00
10/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15156	14798	15156	14798	0.00
10/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	33243	34218	33243	34218	0.00
10/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	32316	31790	32316	31790	0.00
10/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	21047	22088	21047	22088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19675	19197	19675	19197	0.00
10/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	50358	51519	50358	51519	0.00
10/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21477	21138	21477	21138	0.00
10/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	39192	40506	39192	40506	0.00
10/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9552	9347	9552	9347	0.00
10/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20948	21719	20948	21719	0.00
10/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	45421	44691	45421	44691	0.00
10/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	9822	10524	9822	10524	0.00
10/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	34151	33335	34151	33335	0.00
10/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4780	5230	4780	5230	0.00
10/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48042	46973	48042	46973	0.00
10/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13994	14605	13994	14605	0.00
10/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	57167	56278	57167	56278	0.00
10/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	8650	9101	8650	9101	0.00
10/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	71005	69956	71005	69956	0.00
10/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1923	2163	1923	2163	0.00
10/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	64613	63333	64613	63333	0.00
10/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5467	5794	5467	5794	0.00
10/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	87498	86325	87498	86325	0.00
10/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	748	864	748	864	0.00
10/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	83374	81971	83374	81971	0.00
10/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	252	301	252	301	0.00
10/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	103339	101868	103339	101868	0.00
10/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3289	3514	3289	3514	0.00
10/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	105506	104230	105506	104230	0.00
10/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	73	90	73	90	0.00
10/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	124160	122658	124160	122658	0.00
10/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1879	2025	1879	2025	0.00
10/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	124804	123449	124804	123449	0.00
10/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	4	5	4	5	0.00
10/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167776	166258	167776	166258	0.00
10/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	18	23	18	23	0.00
10/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	145662	144148	145662	144148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	519	571	519	571	0.00
10/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	166494	165045	166494	165045	0.00
10/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1016	1105	1016	1105	0.00
10/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	145189	143778	145189	143778	0.00
10/08/2006	R207 On 01-February-07			Bond Future	8.5600	8.5390	90.2951	90.4535	0.00
10/08/2006	R207 On 02-November-06			Bond Future	8.5600	8.5360	92.0328	92.1855	0.00
10/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	20944	21876	20944	21876	0.00
10/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	21736	21084	21736	21084	0.00
10/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	8557	9439	8557	9439	0.00
10/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	9066	8421	9066	8421	0.00
10/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	17646	18493	17646	18493	0.00
10/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	25677	24940	25677	24940	0.00
10/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	5479	6160	5479	6160	0.00
10/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	13297	12451	13297	12451	0.00
10/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	19251	20141	19251	20141	0.00
10/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	23653	22959	23653	22959	0.00
10/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	24589	25604	24589	25604	0.00
10/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	18220	17651	18220	17651	0.00
10/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	12541	13612	12541	13612	0.00
10/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5820	5364	5820	5364	0.00
10/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	28572	29666	28572	29666	0.00
10/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	15119	14628	15119	14628	0.00
10/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17371	18600	17371	18600	0.00
10/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3500	3202	3500	3202	0.00
10/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	22724	23698	22724	23698	0.00
10/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	19925	19315	19925	19315	0.00
10/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	10437	11417	10437	11417	0.00
10/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	7321	6773	7321	6773	0.00
10/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6905	7686	6905	7686	0.00
10/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	11058	10313	11058	10313	0.00
10/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	12100	12775	12100	12775	0.00
10/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	34850	33940	34850	33940	0.00
10/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1809	2131	1809	2131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24491	23286	24491	23286	0.00
10/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7039	7510	7039	7510	0.00
10/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	48645	47532	48645	47532	0.00
10/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	285	362	285	362	0.00
10/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42017	40567	42017	40567	0.00
10/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3762	4062	3762	4062	0.00
10/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	64748	63464	64748	63464	0.00
10/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	25	35	25	35	0.00
10/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	61345	59828	61345	59828	0.00
10/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1834	2008	1834	2008	0.00
10/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	82742	81331	82742	81331	0.00
10/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	2	1	2	0.00
10/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	81464	79937	81464	79937	0.00
10/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	102177	100650	102177	100650	0.00
10/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	811	901	811	901	0.00
10/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	102197	100703	102197	100703	0.00
10/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	323	365	323	365	0.00
10/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	122764	121222	122764	121222	0.00
10/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	123482	121955	123482	121955	0.00
10/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	145397	143870	145397	143870	0.00
10/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	32121	33578	32121	33578	0.00
10/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	716	646	716	646	0.00
10/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	115	133	115	133	0.00
10/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	144203	142637	144203	142637	0.00
10/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39885	41150	39885	41150	0.00
10/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9055	8736	9055	8736	0.00
10/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	37	43	37	43	0.00
10/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166384	164806	166384	164806	0.00
11/08/2006	GOVI On 01-February-07			jGovi	241.9600	242.2880	241.9620	242.2880	0.00
11/08/2006	GOVI On 02-November-06			jGovi	237.0400	237.3680	237.0360	237.3680	886.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	120343	123526	120343	123526	0.00
11/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	723	646	723	646	0.00
11/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	71583	74745	71583	74745	0.00
11/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1223	1065	1223	1065	0.00
11/08/2006	J153 On 31-August-10			jSwap	8.8500	8.8160	0.0512	0.0498	0.00
11/08/2006	J157 On 15-September-15			jSwap	8.8900	8.8480	0.0904	0.0880	0.00
11/08/2006	J186 On 21-December-26			jSwap	8.7300	8.6860	0.1166	0.1130	0.00
11/08/2006	J194 On 28-February-08			jSwap	8.4300	8.4120	0.0175	0.0171	0.00
11/08/2006	J201 On 22-December-14			jSwap	8.9800	8.9390	0.0872	0.0852	0.00
11/08/2006	J203 On 15-September-17			jSwap	8.8400	8.7960	0.0979	0.0952	0.00
11/08/2006	J204 On 21-December-18			jSwap	8.8600	8.8160	0.1020	0.0991	0.00
11/08/2006	J207 On 15-January-20			jSwap	8.8400	8.7990	0.0655	0.0623	0.00
11/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
11/08/2006	JFRA On 01-February-07			jFra	8.8000	8.7830	0.0215	0.0214	0.00
11/08/2006	JFRA On 07-February-08			jFra	9.1700	9.0980	0.0223	0.0222	0.00
11/08/2006	JFRA On 03-May-07			jFra	8.9800	8.9550	0.0219	0.0218	0.00
11/08/2006	JFRA On 02-August-07			jFra	9.0900	9.0450	0.0222	0.0221	0.00
11/08/2006	JFRA On 02-November-06			jFra	8.4500	8.4440	0.0206	0.0206	0.00
11/08/2006	JFRA On 01-November-07			jFra	9.1500	9.0850	0.0240	0.0238	0.00
11/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3284	3259	3284	3259	0.00
11/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	125	129	125	129	0.00
11/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26417	26354	26417	26354	0.00
11/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22334	22437	22334	22437	0.00
11/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3810	3754	3810	3754	0.00
11/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	196	206	196	206	0.00
11/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4150	4054	4150	4054	0.00
11/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	268	287	268	287	0.00
11/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3546	3540	3546	3540	0.00
11/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	13	14	13	14	0.00
11/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4675	4534	4675	4534	0.00
11/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	351	379	351	379	0.00
11/08/2006	JN02 On 02-November-06			jNote	9.0000	8.9510	0.1642	0.1634	0.00
11/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32790	32095	32790	32095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	944	1041	944	1041	0.00
11/08/2006	JN05 On 02-November-06			jNote	9.0500	9.0100	0.3613	0.3600	0.00
11/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	71971	70329	71971	70329	0.00
11/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	5	8	5	8	0.00
11/08/2006	JN10 On 02-November-06			jNote	8.8900	8.8490	0.5833	0.5816	0.00
11/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	107604	105102	107604	105102	0.00
11/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
11/08/2006	JROD On 31-January-07			jRod	8.2200	8.2270	0.0017	0.0013	0.00
11/08/2006	JROD On 28-February-07			jRod	8.0300	8.0260	0.0007	0.0004	0.00
11/08/2006	JROD On 31-August-06			jRod	7.3500	7.3480	0.0010	0.0014	0.00
11/08/2006	JROD On 29-September-06			jRod	7.6300	7.6430	0.0003	0.0007	0.00
11/08/2006	JROD On 31-October-06			jRod	7.9700	7.9870	0.0005	0.0002	0.00
11/08/2006	JROD On 30-November-06			jRod	7.7700	7.7740	0.0006	0.0009	0.00
11/08/2006	JROD On 29-December-06			jRod	7.9900	7.9970	0.0005	0.0002	0.00
11/08/2006	R153 On 01-February-07			Bond Future	8.5100	8.4740	119.2529	119.3609	0.00
11/08/2006	R153 On 02-November-06			Bond Future	8.5800	8.5500	116.5273	116.6316	418.00
11/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14423	14999	14423	14999	0.00
11/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16290	15786	16290	15786	0.00
11/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	9547	10125	9547	10125	0.00
11/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10590	10125	10590	10125	0.00
11/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	7818	8337	7818	8337	0.00
11/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12349	11823	12349	11823	0.00
11/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8657	9205	8657	9205	0.00
11/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11442	10947	11442	10947	0.00
11/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16260	16873	16260	16873	0.00
11/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14854	14387	14854	14387	0.00
11/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20245	20927	20245	20927	0.00
11/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12329	11931	12329	11931	0.00
11/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13559	14247	13559	14247	0.00
11/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7669	7314	7669	7314	0.00
11/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11087	11585	11087	11585	0.00
11/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	19535	18953	19535	18953	0.00
11/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	4953	5348	4953	5348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16497	15849	16497	15849	101.00
11/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15325	15920	15325	15920	0.00
11/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15554	15069	15554	15069	0.00
11/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25688	26447	25688	26447	0.00
11/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9702	9380	9702	9380	0.00
11/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7540	7936	7540	7936	0.00
11/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24284	23600	24284	23600	0.00
11/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2439	2686	2439	2686	0.00
11/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22827	22031	22827	22031	0.00
11/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4785	5080	4785	5080	0.00
11/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29901	29116	29901	29116	0.00
11/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	999	1129	999	1129	0.00
11/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30318	29404	30318	29404	0.00
11/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2756	2957	2756	2957	0.00
11/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36320	35442	36320	35442	0.00
11/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	317	370	317	370	0.00
11/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	38653	37663	38653	37663	0.00
11/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1674	1811	1674	1811	0.00
11/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	43766	42823	43766	42823	0.00
11/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	105	125	105	125	0.00
11/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47546	46524	47546	46524	0.00
11/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	969	1057	969	1057	0.00
11/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	51667	50675	51667	50675	0.00
11/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	30	37	30	37	0.00
11/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	56666	55630	56666	55630	0.00
11/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	278	309	278	309	0.00
11/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	68429	67380	68429	67380	0.00
11/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	533	587	533	587	0.00
11/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	59917	58891	59917	58891	0.00
11/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31620	32443	31620	32443	0.00
11/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7636	7379	7636	7379	0.00
11/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	7	9	7	9	0.00
11/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	65929	64887	65929	64887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	2	2	2	2	0.00
11/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75299	74256	75299	74256	0.00
11/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	19450	20252	19450	20252	0.00
11/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4969	4727	4969	4727	0.00
11/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26140	27026	26140	27026	0.00
11/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3150	2992	3150	2992	0.00
11/08/2006	R157 On 01-February-07			Bond Future	8.6500	8.6250	134.3468	134.5317	0.00
11/08/2006	R157 On 02-November-06			Bond Future	8.6500	8.6200	131.5241	131.7425	19.00
11/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29644	30655	29644	30655	0.00
11/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	33274	32437	33274	32437	0.00
11/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	18809	19999	18809	19999	0.00
11/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	22452	21458	22452	21458	0.00
11/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	27975	28953	27975	28953	0.00
11/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	35178	34306	35178	34306	0.00
11/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	17009	18135	17009	18135	0.00
11/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	24310	23252	24310	23252	0.00
11/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	34997	36106	34997	36106	0.00
11/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27988	27249	27988	27249	0.00
11/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	24780	26151	24780	26151	0.00
11/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	17535	16721	17535	16721	0.00
11/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31371	32415	31371	32415	0.00
11/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	31442	30637	31442	30637	0.00
11/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26364	27308	26364	27308	0.00
11/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	37153	36248	37153	36248	0.00
11/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	15309	16370	15309	16370	0.00
11/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	26280	25157	26280	25157	117.00
11/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	46880	48138	46880	48138	0.00
11/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	22401	21811	22401	21811	0.00
11/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	36340	37969	36340	37969	0.00
11/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11220	10665	11220	10665	0.00
11/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	18281	19045	18281	19045	0.00
11/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	47201	46115	47201	46115	0.00
11/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	8382	9116	8382	9116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	37920	36469	37920	36469	0.00
11/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3917	4353	3917	4353	0.00
11/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	52379	50630	52379	50630	0.00
11/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	11831	12411	11831	12411	0.00
11/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	59223	57954	59223	57954	0.00
11/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7005	7412	7005	7412	0.00
11/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	73217	71774	73217	71774	0.00
11/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1502	1715	1502	1715	0.00
11/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	69252	67281	69252	67281	158.00
11/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	565	661	565	661	0.00
11/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	87976	85888	87976	85888	0.00
11/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4278	4558	4278	4558	0.00
11/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	89666	88096	89666	88096	0.00
11/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	184	221	184	221	0.00
11/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	107639	105492	107639	105492	0.00
11/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2480	2661	2480	2661	0.00
11/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	107407	105739	107407	105739	0.00
11/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	12	16	12	16	0.00
11/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	148731	146550	148731	146550	0.00
11/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	52	64	52	64	0.00
11/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	127939	125767	127939	125767	0.00
11/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	49641	51466	49641	51466	0.00
11/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6982	6622	6982	6622	0.00
11/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	64109	66070	64109	66070	0.00
11/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4237	4014	4237	4014	0.00
11/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	79285	81336	79285	81336	0.00
11/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2522	2389	2522	2389	0.00
11/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1360	1472	1360	1472	0.00
11/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126198	124460	126198	124460	0.00
11/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	58873	60257	58873	60257	0.00
11/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	17244	16779	17244	16779	0.00
11/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	71666	73153	71666	73153	0.00
11/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13201	12839	13201	12839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	85102	86673	85102	86673	0.00
11/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	10107	9829	10107	9829	0.00
11/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	13719	14715	13719	14715	0.00
11/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	28376	27187	28376	27187	0.00
11/08/2006	R186 On 01-February-07			Bond Future	8.4100	8.3730	121.3622	121.7606	0.00
11/08/2006	R186 On 02-November-06			Bond Future	8.4100	8.3740	124.0822	124.4830	59.00
11/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	44420	46510	44420	46510	0.00
11/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	56546	54652	56546	54652	0.00
11/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	25364	27394	25364	27394	0.00
11/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37674	35696	37674	35696	0.00
11/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	56191	58560	56191	58560	0.00
11/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	46210	44595	46210	44595	0.00
11/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	36782	39264	36782	39264	0.00
11/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26853	25327	26853	25327	0.00
11/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	41674	43691	41674	43691	0.00
11/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	59425	57458	59425	57458	0.00
11/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	22862	24773	22862	24773	0.00
11/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	40832	38735	40832	38735	0.00
11/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	39006	40948	39006	40948	0.00
11/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	62422	60381	62422	60381	0.00
11/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	20458	22247	20458	22247	0.00
11/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	44129	41911	44129	41911	0.00
11/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	29225	30861	29225	30861	0.00
11/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	75711	73363	75711	73363	0.00
11/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	12372	13676	12372	13676	0.00
11/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	59258	56556	59258	56556	0.00
11/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	19168	20417	19168	20417	0.00
11/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	95436	92701	95436	92701	0.00
11/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	5716	6479	5716	6479	0.00
11/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	82581	79336	82581	79336	0.00
11/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	11564	12447	11564	12447	0.00
11/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	118704	115603	118704	115603	0.00
11/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	2138	2501	2138	2501	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	110089	106445	110089	106445	0.00
11/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	6274	6840	6274	6840	0.00
11/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	145425	142006	145425	142006	0.00
11/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	607	739	607	739	0.00
11/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	140801	136925	140801	136925	0.00
11/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3536	3893	3536	3893	0.00
11/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	175886	172259	175886	172259	0.00
11/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	172	216	172	216	0.00
11/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	173815	169852	173815	169852	0.00
11/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1868	2078	1868	2078	0.00
11/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	208657	204884	208657	204884	0.00
11/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	40	53	40	53	0.00
11/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	208394	204399	208394	204399	0.00
11/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	53947	56908	53947	56908	0.00
11/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	17093	16047	17093	16047	0.00
11/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	73428	76752	73428	76752	0.00
11/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10584	9901	10584	9901	0.00
11/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	8	11	8	11	0.00
11/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	244389	240384	244389	240384	0.00
11/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	921	1036	921	1036	0.00
11/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	243445	239576	243445	239576	0.00
11/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	72481	75162	72481	75162	0.00
11/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35729	34426	35729	34426	0.00
11/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	90087	93034	90087	93034	0.00
11/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	27487	26450	27487	26450	0.00
11/08/2006	R194 On 01-February-07			Bond Future	8.6800	8.6190	105.6916	105.7529	0.00
11/08/2006	R194 On 02-November-06			Bond Future	8.6200	8.5630	103.5357	103.6023	0.00
11/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4905	5228	4905	5228	0.00
11/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5207	4916	5207	4916	0.00
11/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3262	3605	3262	3605	0.00
11/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4089	3765	4089	3765	0.00
11/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4101	4393	4101	4393	0.00
11/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5911	5590	5911	5590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2970	3294	2970	3294	0.00
11/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4414	4072	4414	4072	0.00
11/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5189	5521	5189	5521	0.00
11/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4989	4708	4989	4708	0.00
11/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3572	3932	3572	3932	0.00
11/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3782	3475	3782	3475	0.00
11/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5481	5823	5481	5823	0.00
11/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4779	4507	4779	4507	0.00
11/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2955	3196	2955	3196	0.00
11/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7286	6914	7286	6914	0.00
11/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1683	1913	1683	1913	0.00
11/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6224	5788	6224	5788	0.00
11/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	847	991	847	991	0.00
11/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8497	7975	8497	7975	0.00
11/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1997	2186	1997	2186	0.00
11/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8859	8435	8859	8435	0.00
11/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	361	438	361	438	0.00
11/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11134	10545	11134	10545	0.00
11/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1280	1419	1280	1419	0.00
11/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10682	10208	10682	10208	0.00
11/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	761	857	761	857	0.00
11/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12712	12196	12712	12196	0.00
11/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	125	158	125	158	0.00
11/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14034	13401	14034	13401	0.00
11/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	472	538	472	538	0.00
11/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14983	14436	14983	14436	0.00
11/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	44	58	44	58	0.00
11/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17103	16451	17103	16451	0.00
11/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	281	324	281	324	0.00
11/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17360	16791	17360	16791	0.00
11/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	14	19	14	19	0.00
11/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20236	19575	20236	19575	0.00
11/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	160	187	160	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19818	19232	19818	19232	0.00
11/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	4	5	4	5	0.00
11/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23404	22739	23404	22739	0.00
11/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
11/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33014	32348	33014	32348	0.00
11/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29796	29129	29796	29129	0.00
11/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
11/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26592	25926	26592	25926	0.00
11/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	23	28	23	28	0.00
11/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27473	26865	27473	26865	0.00
11/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	45	55	45	55	0.00
11/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24889	24285	24889	24285	0.00
11/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	87	103	87	103	0.00
11/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22333	21736	22333	21736	0.00
11/08/2006	R201 On 01-February-07			Bond Future	8.6500	8.6250	101.6689	101.8158	0.00
11/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.6300	103.9271	103.9965	26.00
11/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24744	25553	24744	25553	0.00
11/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	27628	26969	27628	26969	0.00
11/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16689	17145	16689	17145	0.00
11/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	16227	15990	16227	15990	0.00
11/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	15171	15607	15171	15607	0.00
11/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	17600	17343	17600	17343	0.00
11/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	23267	24050	23267	24050	0.00
11/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28990	28304	28990	28304	0.00
11/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	13730	14146	13730	14146	0.00
11/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	19061	18783	19061	18783	0.00
11/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29432	30317	29432	30317	0.00
11/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23862	23278	23862	23278	0.00
11/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	19946	20440	19946	20440	0.00
11/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13733	13534	13733	13534	0.00
11/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26264	27099	26264	27099	0.00
11/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	26321	25686	26321	25686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21836	22592	21836	22592	0.00
11/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	30408	29695	30408	29695	0.00
11/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	12368	12762	12368	12762	0.00
11/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	20612	20312	20612	20312	0.00
11/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	38060	39060	38060	39060	0.00
11/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18600	18130	18600	18130	0.00
11/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	29141	29713	29141	29713	0.00
11/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8737	8616	8737	8616	0.00
11/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	15390	16008	15390	16008	0.00
11/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	38361	37509	38361	37509	0.00
11/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6825	7106	6825	7106	0.00
11/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	29794	29381	29794	29381	0.00
11/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3231	3404	3231	3404	0.00
11/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	41199	40679	41199	40679	0.00
11/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10164	10641	10164	10641	0.00
11/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47796	46804	47796	46804	0.00
11/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6227	6570	6227	6570	0.00
11/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	58787	57660	58787	57660	0.00
11/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1257	1345	1257	1345	0.00
11/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54506	53901	54506	53901	0.00
11/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	480	521	480	521	0.00
11/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	69295	68643	69295	68643	0.00
11/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3921	4163	3921	4163	0.00
11/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	71681	70454	71681	70454	0.00
11/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	159	176	159	176	0.00
11/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84834	84158	84834	84158	0.00
11/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2356	2518	2356	2518	0.00
11/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	85595	84288	85595	84288	0.00
11/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1348	1451	1348	1451	0.00
11/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	100350	98984	100350	98984	0.00
11/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	46	51	46	51	0.00
11/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100879	100191	100879	100191	0.00
11/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	11	13	11	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117307	116615	117307	116615	0.00
11/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	39742	40367	39742	40367	0.00
11/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5404	5336	5404	5336	0.00
11/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	733	795	733	795	0.00
11/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115788	114380	115788	114380	0.00
11/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	47495	48591	47495	48591	0.00
11/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14391	14018	14391	14018	0.00
11/08/2006	R203 On 01-February-07			Bond Future	8.6300	8.6030	100.6688	100.8443	0.00
11/08/2006	R203 On 02-November-06			Bond Future	8.6200	8.5940	98.6219	98.7931	0.00
11/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	18614	19549	18614	19549	0.00
11/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	20571	19752	20571	19752	0.00
11/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	12764	13703	12764	13703	0.00
11/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	14065	13292	14065	13292	0.00
11/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	11192	12062	11192	12062	0.00
11/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	15928	15085	15928	15085	0.00
11/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	15579	16418	15579	16418	0.00
11/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	24325	23409	24325	23409	0.00
11/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	9752	10552	9752	10552	0.00
11/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	17939	17026	17939	17026	0.00
11/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	20260	21242	20260	21242	0.00
11/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	18846	18074	18846	18074	0.00
11/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	14467	15475	14467	15475	0.00
11/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	12349	11644	12349	11644	0.00
11/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23802	24879	23802	24879	0.00
11/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	15692	15015	15692	15015	0.00
11/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	18259	19400	18259	19400	0.00
11/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	9351	8779	9351	8779	0.00
11/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	17054	17941	17054	17941	0.00
11/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	22397	21530	22397	21530	0.00
11/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34047	35338	34047	35338	0.00
11/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	9464	9001	9464	9001	0.00
11/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4421	4892	4421	4892	0.00
11/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	30109	28868	30109	28868	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9467	10070	9467	10070	0.00
11/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	35460	34309	35460	34309	0.00
11/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5298	5696	5298	5696	0.00
11/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	48941	47584	48941	47584	0.00
11/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1662	1889	1662	1889	0.00
11/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	45266	43781	45266	43781	0.00
11/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2711	2948	2711	2948	0.00
11/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	64417	62900	64417	62900	0.00
11/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	508	595	508	595	0.00
11/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	62456	60831	62456	60831	0.00
11/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1259	1387	1259	1387	0.00
11/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	81452	79826	81452	79826	0.00
11/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	124	150	124	150	0.00
11/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	80855	79169	80855	79169	0.00
11/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	528	590	528	590	0.00
11/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	99643	97950	99643	97950	0.00
11/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	24	30	24	30	0.00
11/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	99988	98282	99988	98282	0.00
11/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	4	5	4	5	0.00
11/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	119663	117952	119663	117952	0.00
11/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	160489	158777	160489	158777	0.00
11/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
11/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	139831	138119	139831	138119	0.00
11/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	20	23	20	23	0.00
11/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	158627	156876	158627	156876	0.00
11/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	67	77	67	77	0.00
11/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	138377	136633	138377	136633	0.00
11/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	198	225	198	225	0.00
11/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	118682	116954	118682	116954	0.00
11/08/2006	R204 On 01-February-07			Bond Future	8.6200	8.5870	96.4797	96.7006	0.00
11/08/2006	R204 On 02-November-06			Bond Future	8.6100	8.5810	98.4740	98.6976	0.00
11/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	32009	33243	32009	33243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	33291	32316	33291	32316	0.00
11/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	19780	21047	19780	21047	0.00
11/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	20645	19675	20645	19675	0.00
11/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	30123	31318	30123	31318	0.00
11/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	34979	33964	34979	33964	0.00
11/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	17950	19153	17950	19153	0.00
11/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	22431	21396	22431	21396	0.00
11/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	28292	29446	28292	29446	0.00
11/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	36740	35685	36740	35685	0.00
11/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	16217	17353	16217	17353	0.00
11/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	24331	23231	24331	23231	0.00
11/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	33948	35220	33948	35220	0.00
11/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	31674	30737	31674	30737	0.00
11/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	21702	23032	21702	23032	0.00
11/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	18970	18064	18970	18064	0.00
11/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	37976	39323	37976	39323	0.00
11/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	28644	27781	28644	27781	0.00
11/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	25814	27264	25814	27264	0.00
11/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15943	15156	15943	15156	0.00
11/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	48841	50358	48841	50358	0.00
11/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	22170	21477	22170	21477	0.00
11/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	37484	39192	37484	39192	0.00
11/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10082	9552	10082	9552	0.00
11/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20003	20948	20003	20948	0.00
11/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	46685	45421	46685	45421	0.00
11/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	9025	9822	9025	9822	0.00
11/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	35591	34151	35591	34151	0.00
11/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4298	4780	4298	4780	0.00
11/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	49797	48042	49797	48042	0.00
11/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13263	13994	13263	13994	0.00
11/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	58646	57167	58646	57167	0.00
11/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	8124	8650	8124	8650	0.00
11/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	72689	71005	72689	71005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1683	1923	1683	1923	0.00
11/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	66609	64613	66609	64613	0.00
11/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5098	5467	5098	5467	0.00
11/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	89339	87498	89339	87498	0.00
11/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	638	748	638	748	0.00
11/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	85501	83374	85501	83374	0.00
11/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	209	252	209	252	0.00
11/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	105533	103339	105533	103339	0.00
11/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3043	3289	3043	3289	0.00
11/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	107469	105506	107469	105506	0.00
11/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	59	73	59	73	0.00
11/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	126383	124160	126383	124160	0.00
11/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1723	1879	1723	1879	0.00
11/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	126858	124804	126858	124804	0.00
11/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3	4	3	4	0.00
11/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	170012	167776	170012	167776	0.00
11/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	14	18	14	18	0.00
11/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	147894	145662	147894	145662	0.00
11/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	467	519	467	519	0.00
11/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	168652	166494	168652	166494	0.00
11/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	924	1016	924	1016	0.00
11/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	147306	145189	147306	145189	0.00
11/08/2006	R207 On 01-February-07			Bond Future	8.6000	8.5610	90.0510	90.2951	0.00
11/08/2006	R207 On 02-November-06			Bond Future	8.5900	8.5570	91.7863	92.0328	0.00
11/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19671	20944	19671	20944	0.00
11/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	22903	21736	22903	21736	0.00
11/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7338	8557	7338	8557	0.00
11/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	10312	9066	10312	9066	0.00
11/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16504	17646	16504	17646	0.00
11/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	26976	25677	26976	25677	0.00
11/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4579	5479	4579	5479	0.00
11/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	14862	13297	14862	13297	0.00
11/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18044	19251	18044	19251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	24886	23653	24886	23653	0.00
11/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23186	24589	23186	24589	0.00
11/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	19257	18220	19257	18220	0.00
11/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	11003	12541	11003	12541	0.00
11/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	6747	5820	6747	5820	0.00
11/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27042	28572	27042	28572	0.00
11/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16029	15119	16029	15119	0.00
11/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	15546	17371	15546	17371	0.00
11/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4140	3500	4140	3500	0.00
11/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21385	22724	21385	22724	0.00
11/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	21027	19925	21027	19925	0.00
11/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9057	10437	9057	10437	0.00
11/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	8406	7321	8406	7321	0.00
11/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5848	6905	5848	6905	0.00
11/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	12466	11058	12466	11058	0.00
11/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11216	12100	11216	12100	0.00
11/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	36406	34850	36406	34850	0.00
11/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1424	1809	1424	1809	0.00
11/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	26571	24491	26571	24491	0.00
11/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6444	7039	6444	7039	0.00
11/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	50491	48645	50491	48645	0.00
11/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	205	285	205	285	0.00
11/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	44402	42017	44402	42017	0.00
11/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3397	3762	3397	3762	0.00
11/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	66824	64748	66824	64748	0.00
11/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	16	25	16	25	0.00
11/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	63801	61345	63801	61345	0.00
11/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1631	1834	1631	1834	0.00
11/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	84980	82742	84980	82742	0.00
11/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
11/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	83928	81464	83928	81464	0.00
11/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	104642	102177	104642	102177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	709	811	709	811	0.00
11/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	104537	102197	104537	102197	0.00
11/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	278	323	278	323	0.00
11/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	125159	122764	125159	122764	0.00
11/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	125947	123482	125947	123482	0.00
11/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	147862	145397	147862	145397	0.00
11/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	29833	32121	29833	32121	0.00
11/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	893	716	893	716	0.00
11/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	97	115	97	115	0.00
11/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	146626	144203	146626	144203	0.00
11/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38068	39885	38068	39885	0.00
11/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9678	9055	9678	9055	0.00
11/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	30	37	30	37	0.00
11/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	168818	166384	168818	166384	0.00
14/08/2006	GOVI On 01-February-07			jGovi	241.0800	241.9620	241.0840	241.9620	0.00
14/08/2006	GOVI On 02-November-06			jGovi	236.1600	237.0360	236.1550	237.0360	886.00
14/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	111810	120343	111810	120343	0.00
14/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	970	723	970	723	0.00
14/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	63286	71583	63286	71583	0.00
14/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1736	1223	1736	1223	0.00
14/08/2006	J153 On 31-August-10			jSwap	8.9000	8.8520	0.0531	0.0512	0.00
14/08/2006	J157 On 15-September-15			jSwap	8.9400	8.8860	0.0936	0.0904	0.00
14/08/2006	J186 On 21-December-26			jSwap	8.7700	8.7270	0.1200	0.1166	0.00
14/08/2006	J194 On 28-February-08			jSwap	8.4400	8.4330	0.0176	0.0175	0.00
14/08/2006	J201 On 22-December-14			jSwap	9.0300	8.9750	0.0905	0.0872	0.00
14/08/2006	J203 On 15-September-17			jSwap	8.8900	8.8350	0.1015	0.0979	0.00
14/08/2006	J204 On 21-December-18			jSwap	8.9100	8.8570	0.1055	0.1020	0.00
14/08/2006	J207 On 15-January-20			jSwap	8.8900	8.8410	0.0691	0.0655	0.00
14/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
14/08/2006	JFRA On 01-February-07			jFra	8.8100	8.7950	0.0215	0.0215	0.00
14/08/2006	JFRA On 07-February-08			jFra	9.1900	9.1660	0.0224	0.0223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	JFRA On 03-May-07			jFra	9.0000	8.9820	0.0219	0.0219	0.00
14/08/2006	JFRA On 02-August-07			jFra	9.0800	9.0920	0.0221	0.0222	0.00
14/08/2006	JFRA On 02-November-06			jFra	8.4900	8.4470	0.0207	0.0206	0.00
14/08/2006	JFRA On 01-November-07			jFra	9.1700	9.1500	0.0240	0.0240	0.00
14/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3315	3284	3315	3284	0.00
14/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	117	125	117	125	0.00
14/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26386	26417	26386	26417	0.00
14/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22233	22334	22233	22334	0.00
14/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3834	3810	3834	3810	0.00
14/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	189	196	189	196	0.00
14/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4127	4150	4127	4150	0.00
14/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	268	268	268	268	0.00
14/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3640	3546	3640	3546	0.00
14/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	10	13	10	13	0.00
14/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4720	4675	4720	4675	0.00
14/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	338	351	338	351	0.00
14/08/2006	JN02 On 02-November-06			jNote	9.0200	8.9950	0.1647	0.1642	0.00
14/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33201	32790	33201	32790	0.00
14/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	834	944	834	944	0.00
14/08/2006	JN05 On 02-November-06			jNote	9.1200	9.0530	0.3634	0.3613	0.00
14/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	74356	71971	74356	71971	0.00
14/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	3	5	3	5	0.00
14/08/2006	JN10 On 02-November-06			jNote	8.9500	8.8900	0.5856	0.5833	0.00
14/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	111067	107604	111067	107604	0.00
14/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
14/08/2006	JROD On 31-January-07			jRod	8.2100	8.2240	0.0012	0.0017	0.00
14/08/2006	JROD On 28-February-07			jRod	8.0200	8.0250	0.0003	0.0007	0.00
14/08/2006	JROD On 31-August-06			jRod	7.3400	7.3450	0.0014	0.0010	0.00
14/08/2006	JROD On 29-September-06			jRod	7.6200	7.6330	0.0007	0.0003	0.00
14/08/2006	JROD On 31-October-06			jRod	7.9600	7.9720	0.0001	0.0005	0.00
14/08/2006	JROD On 30-November-06			jRod	7.7600	7.7660	0.0010	0.0006	0.00
14/08/2006	JROD On 29-December-06			jRod	7.9800	7.9910	0.0001	0.0005	0.00
14/08/2006	R153 On 01-February-07			Bond Future	8.6000	8.5070	118.9589	119.2529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R153 On 02-November-06			Bond Future	8.6700	8.5800	116.2323	116.5273	418.00
14/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13754	15325	13754	15325	0.00
14/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16923	15554	16923	15554	0.00
14/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7996	9547	7996	9547	0.00
14/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11989	10590	11989	10590	0.00
14/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12904	14423	12904	14423	0.00
14/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17711	16290	17711	16290	0.00
14/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6440	7818	6440	7818	0.00
14/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	13920	12349	13920	12349	0.00
14/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	7192	8657	7192	8657	0.00
14/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	12926	11442	12926	11442	0.00
14/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14638	16260	14638	16260	0.00
14/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16173	14854	16173	14854	0.00
14/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18430	20245	18430	20245	0.00
14/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13454	12329	13454	12329	0.00
14/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11684	13559	11684	13559	0.00
14/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8744	7669	8744	7669	0.00
14/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9783	11087	9783	11087	0.00
14/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21172	19535	21172	19535	0.00
14/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3926	4953	3926	4953	0.00
14/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18420	16497	18420	16497	101.00
14/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23660	25688	23660	25688	0.00
14/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10613	9702	10613	9702	0.00
14/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6515	7540	6515	7540	0.00
14/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26199	24284	26199	24284	0.00
14/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1818	2439	1818	2439	0.00
14/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	25156	22827	25156	22827	0.00
14/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4032	4785	4032	4785	0.00
14/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	32088	29901	32088	29901	0.00
14/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	689	999	689	999	0.00
14/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	32958	30318	32958	30318	0.00
14/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2251	2756	2251	2756	0.00
14/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38756	36320	38756	36320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	198	317	198	317	0.00
14/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41484	38653	41484	38653	0.00
14/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1336	1674	1336	1674	0.00
14/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46368	43766	46368	43766	0.00
14/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	60	105	60	105	0.00
14/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50452	47546	50452	47546	0.00
14/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	754	969	754	969	0.00
14/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54392	51667	54392	51667	0.00
14/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	16	30	16	30	0.00
14/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59602	56666	59602	56666	0.00
14/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	205	278	205	278	0.00
14/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	71296	68429	71296	68429	0.00
14/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	404	533	404	533	0.00
14/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62728	59917	62728	59917	0.00
14/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29410	31620	29410	31620	0.00
14/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8366	7636	8366	7636	0.00
14/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3	7	3	7	0.00
14/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68875	65929	68875	65929	0.00
14/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
14/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	78248	75299	78248	75299	0.00
14/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17236	19450	17236	19450	0.00
14/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5705	4969	5705	4969	0.00
14/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23670	26140	23670	26140	0.00
14/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3630	3150	3630	3150	0.00
14/08/2006	R157 On 01-February-07			Bond Future	8.7400	8.6510	133.7377	134.3468	0.00
14/08/2006	R157 On 02-November-06			Bond Future	8.7300	8.6500	130.9441	131.5241	14.00
14/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	28080	31371	28080	31371	0.00
14/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	34242	31442	34242	31442	0.00
14/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	15789	18809	15789	18809	0.00
14/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	25233	22452	25233	22452	0.00
14/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26464	29644	26464	29644	0.00
14/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	36185	33274	36185	33274	0.00
14/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24907	27975	24907	27975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	38200	35178	38200	35178	0.00
14/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	14163	17009	14163	17009	0.00
14/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	27264	24310	27264	24310	0.00
14/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31487	34997	31487	34997	0.00
14/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	30570	27988	30570	27988	0.00
14/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	21261	24780	21261	24780	0.00
14/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19817	17535	19817	17535	0.00
14/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	23408	26364	23408	26364	0.00
14/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	40287	37153	40287	37153	0.00
14/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12638	15309	12638	15309	0.00
14/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	29410	26280	29410	26280	117.00
14/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	42862	46880	42862	46880	0.00
14/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	24475	22401	24475	22401	0.00
14/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	32101	36340	32101	36340	0.00
14/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	12782	11220	12782	11220	0.00
14/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15920	18281	15920	18281	0.00
14/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	50931	47201	50931	47201	0.00
14/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	6587	8382	6587	8382	0.00
14/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	41925	37920	41925	37920	0.00
14/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2889	3917	2889	3917	0.00
14/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	57151	52379	57151	52379	0.00
14/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	10065	11831	10065	11831	0.00
14/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	63547	59223	63547	59223	0.00
14/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5791	7005	5791	7005	0.00
14/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	78093	73217	78093	73217	0.00
14/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1023	1502	1023	1502	0.00
14/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	74573	69252	74573	69252	158.00
14/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	358	565	358	565	0.00
14/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	93570	87976	93570	87976	0.00
14/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3457	4278	3457	4278	0.00
14/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	94935	89666	94935	89666	0.00
14/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	108	184	108	184	0.00
14/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	113363	107639	113363	107639	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1955	2480	1955	2480	0.00
14/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	112973	107407	112973	107407	0.00
14/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	6	12	6	12	0.00
14/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	154525	148731	154525	148731	0.00
14/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	28	52	28	52	0.00
14/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	133716	127939	133716	127939	0.00
14/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	44851	49641	44851	49641	0.00
14/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7992	6982	7992	6982	0.00
14/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58932	64109	58932	64109	0.00
14/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4861	4237	4861	4237	0.00
14/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	73854	79285	73854	79285	0.00
14/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2892	2522	2892	2522	0.00
14/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1045	1360	1045	1360	0.00
14/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	131973	126198	131973	126198	0.00
14/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	54426	58873	54426	58873	0.00
14/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18888	17244	18888	17244	0.00
14/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66861	71666	66861	71666	0.00
14/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	14487	13201	14487	13201	0.00
14/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80008	85102	80008	85102	0.00
14/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	11104	10107	11104	10107	0.00
14/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	11226	13719	11226	13719	0.00
14/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	31683	28376	31683	28376	0.00
14/08/2006	R186 On 01-February-07			Bond Future	8.5000	8.4090	120.3859	121.3622	0.00
14/08/2006	R186 On 02-November-06			Bond Future	8.5000	8.4100	123.1222	124.0822	59.00
14/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	50508	56191	50508	56191	0.00
14/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	50290	46210	50290	46210	0.00
14/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	31039	36782	31039	36782	0.00
14/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	30710	26853	30710	26853	0.00
14/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	39437	44420	39437	44420	0.00
14/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	61326	56546	61326	56546	0.00
14/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	20738	25364	20738	25364	0.00
14/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	42649	37674	42649	37674	0.00
14/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	36874	41674	36874	41674	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	64388	59425	64388	59425	0.00
14/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	18526	22862	18526	22862	0.00
14/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	46097	40832	46097	40832	0.00
14/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	34391	39006	34391	39006	0.00
14/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	67571	62422	67571	62422	0.00
14/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	16417	20458	16417	20458	0.00
14/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	49688	44129	49688	44129	0.00
14/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	25369	29225	25369	29225	0.00
14/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	81619	75711	81619	75711	0.00
14/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	9495	12372	9495	12372	0.00
14/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	65982	59258	65982	59258	0.00
14/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	16262	19168	16262	19168	0.00
14/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	102292	95436	102292	95436	0.00
14/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	4097	5716	4097	5716	0.00
14/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	90563	82581	90563	82581	0.00
14/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	9543	11564	9543	11564	0.00
14/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	126446	118704	126446	118704	0.00
14/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1406	2138	1406	2138	0.00
14/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	118957	110089	118957	110089	0.00
14/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	5006	6274	5006	6274	0.00
14/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	153920	145425	153920	145425	0.00
14/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	357	607	357	607	0.00
14/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	150151	140801	150151	140801	0.00
14/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2747	3536	2747	3536	0.00
14/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	184861	175886	184861	175886	0.00
14/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	92	172	92	172	0.00
14/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	183336	173815	183336	173815	0.00
14/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1410	1868	1410	1868	0.00
14/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	217963	208657	217963	208657	0.00
14/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	19	40	19	40	0.00
14/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	217974	208394	217974	208394	0.00
14/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	46996	53947	46996	53947	0.00
14/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19743	17093	19743	17093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	65553	73428	65553	73428	0.00
14/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	12310	10584	12310	10584	0.00
14/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3	8	3	8	0.00
14/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	253985	244389	253985	244389	0.00
14/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	674	921	674	921	0.00
14/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	252961	243445	252961	243445	0.00
14/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	66013	72481	66013	72481	0.00
14/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	39024	35729	39024	35729	0.00
14/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	82946	90087	82946	90087	0.00
14/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	30108	27487	30108	27487	0.00
14/08/2006	R194 On 01-February-07			Bond Future	8.8000	8.6800	105.5742	105.6916	0.00
14/08/2006	R194 On 02-November-06			Bond Future	8.7200	8.6170	103.4112	103.5357	0.00
14/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4570	5189	4570	5189	0.00
14/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5543	4989	5543	4989	0.00
14/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2926	3572	2926	3572	0.00
14/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4380	3782	4380	3782	0.00
14/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4305	4905	4305	4905	0.00
14/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5780	5207	5780	5207	0.00
14/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2651	3262	2651	3262	0.00
14/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4723	4089	4723	4089	0.00
14/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3560	4101	3560	4101	0.00
14/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6543	5911	6543	5911	0.00
14/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2393	2970	2393	2970	0.00
14/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5082	4414	5082	4414	0.00
14/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4843	5481	4843	5481	0.00
14/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5314	4779	5314	4779	0.00
14/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2514	2955	2514	2955	0.00
14/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8018	7286	8018	7286	0.00
14/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1284	1683	1284	1683	0.00
14/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7070	6224	7070	6224	0.00
14/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	605	847	605	847	0.00
14/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9500	8497	9500	8497	0.00
14/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1657	1997	1657	1997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9692	8859	9692	8859	0.00
14/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	238	361	238	361	0.00
14/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12256	11134	12256	11134	0.00
14/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1032	1280	1032	1280	0.00
14/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11608	10682	11608	10682	0.00
14/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	594	761	594	761	0.00
14/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13719	12712	13719	12712	0.00
14/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	74	125	74	125	0.00
14/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15228	14034	15228	14034	0.00
14/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	359	472	359	472	0.00
14/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16043	14983	16043	14983	0.00
14/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	24	44	24	44	0.00
14/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18328	17103	18328	17103	0.00
14/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	208	281	208	281	0.00
14/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18461	17360	18461	17360	0.00
14/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	7	14	7	14	0.00
14/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21474	20236	21474	20236	0.00
14/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	115	160	115	160	0.00
14/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20947	19818	20947	19818	0.00
14/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	2	4	2	4	0.00
14/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24646	23404	24646	23404	0.00
14/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34259	33014	34259	33014	0.00
14/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31040	29796	31040	29796	0.00
14/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
14/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27836	26592	27836	26592	0.00
14/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	15	23	15	23	0.00
14/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28639	27473	28639	27473	0.00
14/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	31	45	31	45	0.00
14/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26048	24889	26048	24889	0.00
14/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	61	87	61	87	0.00
14/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23480	22333	23480	22333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R201 On 01-February-07			Bond Future	8.7300	8.6510	101.2185	101.6689	0.00
14/08/2006	R201 On 02-November-06			Bond Future	8.7200	8.6420	103.4780	103.9271	26.00
14/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23790	26264	23790	26264	0.00
14/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28351	26321	28351	26321	0.00
14/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	14187	16689	14187	16689	0.00
14/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18217	16227	18217	16227	0.00
14/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	22350	24744	22350	24744	0.00
14/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29739	27628	29739	27628	0.00
14/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12801	15171	12801	15171	0.00
14/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	19722	17600	19722	17600	0.00
14/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	20955	23267	20955	23267	0.00
14/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31182	28990	31182	28990	0.00
14/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11494	13730	11494	13730	0.00
14/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	21317	19061	21317	19061	0.00
14/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26803	29432	26803	29432	0.00
14/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25737	23862	25737	23862	0.00
14/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	17191	19946	17191	19946	0.00
14/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15471	13733	15471	13733	0.00
14/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19607	21836	19607	21836	0.00
14/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	32683	30408	32683	30408	0.00
14/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	10269	12368	10269	12368	0.00
14/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	23004	20612	23004	20612	0.00
14/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	35072	38060	35072	38060	0.00
14/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	20115	18600	20115	18600	0.00
14/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	25833	29141	25833	29141	0.00
14/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9921	8737	9921	8737	0.00
14/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13587	15390	13587	15390	0.00
14/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	41062	38361	41062	38361	0.00
14/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5403	6825	5403	6825	0.00
14/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	32863	29794	32863	29794	0.00
14/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2406	3231	2406	3231	0.00
14/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	44866	41199	44866	41199	0.00
14/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8792	10164	8792	10164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50927	47796	50927	47796	0.00
14/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5256	6227	5256	6227	0.00
14/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	62319	58787	62319	58787	0.00
14/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	867	1257	867	1257	0.00
14/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	58607	54506	58607	54506	0.00
14/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	308	480	308	480	0.00
14/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	73615	69295	73615	69295	0.00
14/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3244	3921	3244	3921	0.00
14/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	75509	71681	75509	71681	0.00
14/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	95	159	95	159	0.00
14/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	89261	84834	89261	84834	0.00
14/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1908	2356	1908	2356	0.00
14/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	89652	85595	89652	85595	0.00
14/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1067	1348	1067	1348	0.00
14/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	104573	100350	104573	100350	0.00
14/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	25	46	25	46	0.00
14/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	105349	100879	105349	100879	0.00
14/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	6	11	6	11	0.00
14/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	121793	117307	121793	117307	0.00
14/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	36011	39742	36011	39742	0.00
14/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	6165	5404	6165	5404	0.00
14/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	566	733	566	733	0.00
14/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	120125	115788	120125	115788	0.00
14/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	44196	47495	44196	47495	0.00
14/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	15596	14391	15596	14391	0.00
14/08/2006	R203 On 01-February-07			Bond Future	8.7100	8.6290	100.1049	100.6688	0.00
14/08/2006	R203 On 02-November-06			Bond Future	8.7000	8.6190	98.0562	98.6219	0.00
14/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17282	20260	17282	20260	0.00
14/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	21507	18846	21507	18846	0.00
14/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9936	12764	9936	12764	0.00
14/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	16893	14065	16893	14065	0.00
14/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15792	18614	15792	18614	0.00
14/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	23388	20571	23388	20571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8597	11192	8597	11192	0.00
14/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	18990	15928	18990	15928	0.00
14/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13068	15579	13068	15579	0.00
14/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	27453	24325	27453	24325	0.00
14/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7387	9752	7387	9752	0.00
14/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	21231	17939	21231	17939	0.00
14/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11406	14467	11406	14467	0.00
14/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	14945	12349	14945	12349	0.00
14/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	20517	23802	20517	23802	0.00
14/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18046	15692	18046	15692	0.00
14/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14744	18259	14744	18259	0.00
14/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	11493	9351	11493	9351	0.00
14/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14387	17054	14387	17054	0.00
14/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	25370	22397	25370	22397	0.00
14/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	30045	34047	30045	34047	0.00
14/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11102	9464	11102	9464	0.00
14/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3098	4421	3098	4421	0.00
14/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	34442	30109	34442	30109	0.00
14/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7698	9467	7698	9467	0.00
14/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	39331	35460	39331	35460	0.00
14/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4161	5298	4161	5298	0.00
14/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	53443	48941	53443	48941	0.00
14/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1062	1662	1062	1662	0.00
14/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	50323	45266	50323	45266	0.00
14/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2048	2711	2048	2711	0.00
14/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	69394	64417	69394	64417	0.00
14/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	292	508	292	508	0.00
14/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	67897	62456	67897	62456	0.00
14/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	912	1259	912	1259	0.00
14/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	86745	81452	86745	81452	0.00
14/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	63	124	63	124	0.00
14/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	86451	80855	86451	80855	0.00
14/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	365	528	365	528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	105120	99643	105120	99643	0.00
14/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	11	24	11	24	0.00
14/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	105631	99988	105631	99988	0.00
14/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	1	4	1	4	0.00
14/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	125318	119663	125318	119663	0.00
14/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	166146	160489	166146	160489	0.00
14/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	145487	139831	145487	139831	0.00
14/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	12	20	12	20	0.00
14/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	164259	158627	164259	158627	0.00
14/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	42	67	42	67	0.00
14/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	143991	138377	143991	138377	0.00
14/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	131	198	131	198	0.00
14/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	124254	118682	124254	118682	0.00
14/08/2006	R204 On 01-February-07			Bond Future	8.7000	8.6180	95.8844	96.4797	0.00
14/08/2006	R204 On 02-November-06			Bond Future	8.7000	8.6120	97.8786	98.4740	0.00
14/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	28775	32009	28775	32009	0.00
14/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	36010	33291	36010	33291	0.00
14/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	16558	19780	16558	19780	0.00
14/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	23377	20645	23377	20645	0.00
14/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	26997	30123	26997	30123	0.00
14/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	37806	34979	37806	34979	0.00
14/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	14906	17950	14906	17950	0.00
14/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	25340	22431	25340	22431	0.00
14/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25276	28292	25276	28292	0.00
14/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	39677	36740	39677	36740	0.00
14/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	13353	16217	13353	16217	0.00
14/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	27421	24331	27421	24331	0.00
14/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	30608	33948	30608	33948	0.00
14/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	34287	31674	34287	31674	0.00
14/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18307	21702	18307	21702	0.00
14/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	21529	18970	21529	18970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	34430	37976	34430	37976	0.00
14/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	31051	28644	31051	28644	0.00
14/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	22086	25814	22086	25814	0.00
14/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	18169	15943	18169	15943	0.00
14/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44825	48841	44825	48841	0.00
14/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	24107	22170	24107	22170	0.00
14/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33035	37484	33035	37484	0.00
14/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	11586	10082	11586	10082	0.00
14/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17557	20003	17557	20003	0.00
14/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	50192	46685	50192	46685	0.00
14/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7071	9025	7071	9025	0.00
14/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	39591	35591	39591	35591	0.00
14/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3159	4298	3159	4298	0.00
14/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54612	49797	54612	49797	0.00
14/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11395	13263	11395	13263	0.00
14/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	62731	58646	62731	58646	0.00
14/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6802	8124	6802	8124	0.00
14/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	77320	72689	77320	72689	0.00
14/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1141	1683	1141	1683	0.00
14/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	72021	66609	72021	66609	0.00
14/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4180	5098	4180	5098	0.00
14/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	94374	89339	94374	89339	0.00
14/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	402	638	402	638	0.00
14/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	91218	85501	91218	85501	0.00
14/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	121	209	121	209	0.00
14/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	111399	105533	111399	105533	0.00
14/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2439	3043	2439	3043	0.00
14/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	112818	107469	112818	107469	0.00
14/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	31	59	31	59	0.00
14/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	132309	126383	132309	126383	0.00
14/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1348	1723	1348	1723	0.00
14/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	132436	126858	132436	126858	0.00
14/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	1	3	1	3	0.00

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14/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	175964	170012	175964	170012	0.00
14/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	7	14	7	14	0.00
14/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	153841	147894	153841	147894	0.00
14/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	347	467	347	467	0.00
14/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	174485	168652	174485	168652	0.00
14/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	704	924	704	924	0.00
14/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	153040	147306	153040	147306	0.00
14/08/2006	R207 On 01-February-07			Bond Future	8.6800	8.5950	89.4448	90.0510	0.00
14/08/2006	R207 On 02-November-06			Bond Future	8.6800	8.5910	91.1812	91.7863	0.00
14/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	18222	21385	18222	21385	0.00
14/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	23926	21027	23926	21027	0.00
14/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	6110	9057	6110	9057	0.00
14/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	11510	8406	11510	8406	0.00
14/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	16672	19671	16672	19671	0.00
14/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	25967	22903	25967	22903	0.00
14/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	4791	7338	4791	7338	0.00
14/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	13815	10312	13815	10312	0.00
14/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	13834	16504	13834	16504	0.00
14/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	30368	26976	30368	26976	0.00
14/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2783	4579	2783	4579	0.00
14/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	19117	14862	19117	14862	0.00
14/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15209	18044	15209	18044	0.00
14/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	28114	24886	28114	24886	0.00
14/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	19860	23186	19860	23186	0.00
14/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	21993	19257	21993	19257	0.00
14/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	7656	11003	7656	11003	0.00
14/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	9451	6747	9451	6747	0.00
14/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	23395	27042	23395	27042	0.00
14/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18445	16029	18445	16029	0.00
14/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	11435	15546	11435	15546	0.00
14/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6080	4140	6080	4140	0.00
14/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3687	5848	3687	5848	0.00
14/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	16356	12466	16356	12466	0.00

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14/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9178	11216	9178	11216	0.00
14/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	40430	36406	40430	36406	0.00
14/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	733	1424	733	1424	0.00
14/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	31931	26571	31931	26571	0.00
14/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5100	6444	5100	6444	0.00
14/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	55209	50491	55209	50491	0.00
14/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	82	205	82	205	0.00
14/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	50330	44402	50330	44402	0.00
14/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2591	3397	2591	3397	0.00
14/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	72080	66824	72080	66824	0.00
14/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	5	16	5	16	0.00
14/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	69841	63801	69841	63801	0.00
14/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1195	1631	1195	1631	0.00
14/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	90605	84980	90605	84980	0.00
14/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	1	0	1	0.00
14/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	89978	83928	89978	83928	0.00
14/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	110693	104642	110693	104642	0.00
14/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	497	709	497	709	0.00
14/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	110387	104537	110387	104537	0.00
14/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	186	278	186	278	0.00
14/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	131129	125159	131129	125159	0.00
14/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	131998	125947	131998	125947	0.00
14/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	153913	147862	153913	147862	0.00
14/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	24376	29833	24376	29833	0.00
14/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1486	893	1486	893	0.00
14/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	62	97	62	97	0.00
14/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	152653	146626	152653	146626	0.00
14/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	33681	38068	33681	38068	0.00
14/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11353	9678	11353	9678	0.00
14/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	18	30	18	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	174869	168818	174869	168818	0.00
15/08/2006	GOVI On 01-February-07			jGovi	242.0200	241.0840	242.0210	241.0840	0.00
15/08/2006	GOVI On 02-November-06			jGovi	237.0700	236.1550	237.0730	236.1550	886.00
15/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	120869	111810	120869	111810	0.00
15/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	659	970	659	970	0.00
15/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	71800	63286	71800	63286	0.00
15/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1070	1736	1070	1736	0.00
15/08/2006	J153 On 31-August-10			jSwap	8.8300	8.9030	0.0506	0.0531	0.00
15/08/2006	J157 On 15-September-15			jSwap	8.8600	8.9370	0.0886	0.0936	0.00
15/08/2006	J186 On 21-December-26			jSwap	8.7000	8.7660	0.1145	0.1200	0.00
15/08/2006	J194 On 28-February-08			jSwap	8.4100	8.4400	0.0171	0.0176	0.00
15/08/2006	J201 On 22-December-14			jSwap	8.9400	9.0320	0.0855	0.0905	0.00
15/08/2006	J203 On 15-September-17			jSwap	8.8100	8.8860	0.0961	0.1015	0.00
15/08/2006	J204 On 21-December-18			jSwap	8.8300	8.9070	0.1001	0.1055	0.00
15/08/2006	J207 On 15-January-20			jSwap	8.8100	8.8880	0.0635	0.0691	0.00
15/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
15/08/2006	JFRA On 01-February-07			jFra	8.7800	8.8110	0.0214	0.0215	0.00
15/08/2006	JFRA On 07-February-08			jFra	9.1400	9.1940	0.0223	0.0224	0.00
15/08/2006	JFRA On 03-May-07			jFra	8.9400	8.9950	0.0218	0.0219	0.00
15/08/2006	JFRA On 02-August-07			jFra	9.0400	9.0830	0.0221	0.0221	0.00
15/08/2006	JFRA On 02-November-06			jFra	8.4400	8.4870	0.0206	0.0207	0.00
15/08/2006	JFRA On 01-November-07			jFra	9.1300	9.1720	0.0239	0.0240	0.00
15/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3242	3315	3242	3315	0.00
15/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	124	117	124	117	0.00
15/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26293	26386	26293	26386	0.00
15/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22277	22233	22277	22233	0.00
15/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3724	3834	3724	3834	0.00
15/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	203	189	203	189	0.00
15/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4043	4127	4043	4127	0.00
15/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	281	268	281	268	0.00
15/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3523	3640	3523	3640	0.00
15/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	11	10	11	10	0.00
15/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4617	4720	4617	4720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	356	338	356	338	0.00
15/08/2006	JN02 On 02-November-06			jNote	8.9700	9.0240	0.1637	0.1647	0.00
15/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32242	33201	32242	33201	0.00
15/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	898	834	898	834	0.00
15/08/2006	JN05 On 02-November-06			jNote	9.0400	9.1150	0.3608	0.3634	0.00
15/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	71288	74356	71288	74356	0.00
15/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	4	3	4	3	0.00
15/08/2006	JN10 On 02-November-06			jNote	8.8600	8.9470	0.5820	0.5856	0.00
15/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	105808	111067	105808	111067	0.00
15/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
15/08/2006	JROD On 31-January-07			jRod	8.2100	8.2120	0.0012	0.0012	0.00
15/08/2006	JROD On 28-February-07			jRod	8.0200	8.0160	0.0003	0.0003	0.00
15/08/2006	JROD On 31-August-06			jRod	7.3400	7.3400	0.0015	0.0014	0.00
15/08/2006	JROD On 29-September-06			jRod	7.6200	7.6240	0.0007	0.0007	0.00
15/08/2006	JROD On 31-October-06			jRod	7.9500	7.9590	0.0001	0.0001	0.00
15/08/2006	JROD On 30-November-06			jRod	7.7600	7.7590	0.0010	0.0010	0.00
15/08/2006	JROD On 29-December-06			jRod	7.9800	7.9810	0.0001	0.0001	0.00
15/08/2006	R153 On 01-February-07			Bond Future	8.5000	8.5970	119.2627	118.9589	0.00
15/08/2006	R153 On 02-November-06			Bond Future	8.5000	8.6650	116.8197	116.2323	418.00
15/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16132	14638	16132	14638	0.00
15/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14628	16173	14628	16173	0.00
15/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	15121	11684	15121	11684	0.00
15/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6307	8744	6307	8744	0.00
15/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15196	13754	15196	13754	0.00
15/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15327	16923	15327	16923	0.00
15/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	10796	7996	10796	7996	0.00
15/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8915	11989	8915	11989	0.00
15/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14293	12904	14293	12904	0.00
15/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16062	17711	16062	17711	0.00
15/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8908	6440	8908	6440	0.00
15/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10513	13920	10513	13920	0.00
15/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	9826	7192	9826	7192	0.00
15/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9686	12926	9686	12926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20121	18430	20121	18430	0.00
15/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12107	13454	12107	13454	0.00
15/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10959	9783	10959	9783	0.00
15/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	19310	21172	19310	21172	0.00
15/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5733	3926	5733	3926	0.00
15/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14353	18420	14353	18420	101.00
15/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25576	23660	25576	23660	0.00
15/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9492	10613	9492	10613	0.00
15/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7422	6515	7422	6515	0.00
15/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24068	26199	24068	26199	0.00
15/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2886	1818	2886	1818	0.00
15/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	20350	25156	20350	25156	0.00
15/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4685	4032	4685	4032	0.00
15/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29702	32088	29702	32088	0.00
15/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1210	689	1210	689	0.00
15/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	27605	32958	27605	32958	0.00
15/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2679	2251	2679	2251	0.00
15/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36145	38756	36145	38756	0.00
15/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	394	198	394	198	0.00
15/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	35805	41484	35805	41484	0.00
15/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1615	1336	1615	1336	0.00
15/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	43608	46368	43608	46368	0.00
15/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	130	60	130	60	0.00
15/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44648	50452	44648	50452	0.00
15/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	926	754	926	754	0.00
15/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	51526	54392	51526	54392	0.00
15/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	37	16	37	16	0.00
15/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	53749	59602	53749	59602	0.00
15/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	260	205	260	205	0.00
15/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	68313	71296	68313	71296	0.00
15/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	504	404	504	404	0.00
15/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	59790	62728	59790	62728	0.00
15/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31523	29410	31523	29410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7441	8366	7441	8366	0.00
15/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	9	3	9	3	0.00
15/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	63006	68875	63006	68875	0.00
15/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	2	1	2	1	0.00
15/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	72375	78248	72375	78248	0.00
15/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	21368	17236	21368	17236	0.00
15/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	3962	5705	3962	5705	0.00
15/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	28350	23670	28350	23670	0.00
15/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2435	3630	2435	3630	0.00
15/08/2006	R157 On 01-February-07			Bond Future	8.6400	8.7370	134.4321	133.7377	0.00
15/08/2006	R157 On 02-November-06			Bond Future	8.6300	8.7300	131.6770	130.9441	7.00
15/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	35104	31487	35104	31487	0.00
15/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27243	30570	27243	30570	0.00
15/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	20986	0	20986	0	20.00
15/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	19458	0	19458	0	20.00
15/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25145	21261	25145	21261	0.00
15/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16371	19817	16371	19817	0.00
15/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31446	28080	31446	28080	0.00
15/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30664	34242	30664	34242	0.00
15/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	19050	15789	19050	15789	0.00
15/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	21164	25233	21164	25233	0.00
15/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29704	26464	29704	26464	0.00
15/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32481	36185	32481	36185	0.00
15/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	28020	24907	28020	24907	0.00
15/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	34370	38200	34370	38200	0.00
15/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	17212	14163	17212	14163	0.00
15/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	22984	27264	22984	27264	0.00
15/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	26395	23408	26395	23408	0.00
15/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	36331	40287	36331	40287	0.00
15/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	15476	12638	15476	12638	0.00
15/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24919	29410	24919	29410	117.00
15/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	47050	42862	47050	42862	0.00
15/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21719	24475	21719	24475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	36935	32101	36935	32101	0.00
15/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10286	12782	10286	12782	0.00
15/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	18263	15920	18263	15920	0.00
15/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	46330	50931	46330	50931	0.00
15/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	8412	6587	8412	6587	0.00
15/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	36421	41925	36421	41925	0.00
15/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3883	2889	3883	2889	0.00
15/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50816	57151	50816	57151	0.00
15/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	11782	10065	11782	10065	0.00
15/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	58321	63547	58321	63547	0.00
15/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	6946	5791	6946	5791	0.00
15/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	72305	78093	72305	78093	0.00
15/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1460	1023	1460	1023	0.00
15/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	67682	74573	67682	74573	158.00
15/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	534	358	534	358	0.00
15/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	86417	93570	86417	93570	0.00
15/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4217	3457	4217	3457	0.00
15/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88752	94935	88752	94935	0.00
15/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	168	108	168	108	0.00
15/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	106095	113363	106095	113363	0.00
15/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2427	1955	2427	1955	0.00
15/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	106501	112973	106501	112973	0.00
15/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	10	6	10	6	0.00
15/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	147201	154525	147201	154525	0.00
15/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	45	28	45	28	0.00
15/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	126404	133716	126404	133716	0.00
15/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	50461	44851	50461	44851	0.00
15/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6273	7992	6273	7992	0.00
15/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	65125	58932	65125	58932	0.00
15/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3724	4861	3724	4861	0.00
15/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	80458	73854	80458	73854	0.00
15/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2166	2892	2166	2892	0.00
15/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1320	1045	1320	1045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	125305	131973	125305	131973	0.00
15/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	59122	54426	59122	54426	0.00
15/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16641	18888	16641	18888	0.00
15/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	71994	66861	71994	66861	0.00
15/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12676	14487	12676	14487	0.00
15/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	85504	80008	85504	80008	0.00
15/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9657	11104	9657	11104	0.00
15/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	13853	11226	13853	11226	0.00
15/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26981	31683	26981	31683	0.00
15/08/2006	R186 On 01-February-07			Bond Future	8.4100	8.4980	121.3070	120.3859	0.00
15/08/2006	R186 On 02-November-06			Bond Future	8.4200	8.4970	124.0267	123.1222	59.00
15/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	55299	50508	55299	50508	0.00
15/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	45869	50290	45869	50290	0.00
15/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	35707	31039	35707	31039	0.00
15/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26333	30710	26333	30710	0.00
15/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	43577	39437	43577	39437	0.00
15/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	56254	61326	56254	61326	0.00
15/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	24367	20738	24367	20738	0.00
15/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37232	42649	37232	42649	0.00
15/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	40847	36874	40847	36874	0.00
15/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	59149	64388	59149	64388	0.00
15/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	21895	18526	21895	18526	0.00
15/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	40420	46097	40420	46097	0.00
15/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	38195	34391	38195	34391	0.00
15/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	62164	67571	62164	67571	0.00
15/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	19526	16417	19526	16417	0.00
15/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	43752	49688	43752	49688	0.00
15/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	28495	25369	28495	25369	0.00
15/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	75533	81619	75533	81619	0.00
15/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	11616	9495	11616	9495	0.00
15/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	59058	65982	59058	65982	0.00
15/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	18564	16262	18564	16262	0.00
15/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	95383	102292	95383	102292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	5219	4097	5219	4097	0.00
15/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	82639	90563	82639	90563	0.00
15/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	11103	9543	11103	9543	0.00
15/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	118795	126446	118795	126446	0.00
15/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1878	1406	1878	1406	0.00
15/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	110384	118957	110384	118957	0.00
15/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	5958	5006	5958	5006	0.00
15/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	145660	153920	145660	153920	0.00
15/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	506	357	506	357	0.00
15/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	141254	150151	141254	150151	0.00
15/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3320	2747	3320	2747	0.00
15/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	176222	184861	176222	184861	0.00
15/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	135	92	135	92	0.00
15/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	174334	183336	174334	183336	0.00
15/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1731	1410	1731	1410	0.00
15/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	209073	217963	209073	217963	0.00
15/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	30	19	30	19	0.00
15/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	208939	217974	208939	217974	0.00
15/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	52858	46996	52858	46996	0.00
15/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	16559	19743	16559	19743	0.00
15/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	72393	65553	72393	65553	0.00
15/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10105	12310	10105	12310	0.00
15/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	5	3	5	3	0.00
15/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	244942	253985	244942	253985	0.00
15/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	841	674	841	674	0.00
15/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	243917	252961	243917	252961	0.00
15/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	71555	66013	71555	66013	0.00
15/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35355	39024	35355	39024	0.00
15/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	89153	82946	89153	82946	0.00
15/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	27104	30108	27104	30108	0.00
15/08/2006	R194 On 01-February-07			Bond Future	8.6900	8.7970	105.6846	105.5742	0.00
15/08/2006	R194 On 02-November-06			Bond Future	8.6300	8.7180	103.5208	103.4112	0.00
15/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5385	4843	5385	4843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4753	5314	4753	5314	0.00
15/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3410	2926	3410	2926	0.00
15/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3768	4380	3768	4380	0.00
15/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5095	4570	5095	4570	0.00
15/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4964	5543	4964	5543	0.00
15/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4812	4305	4812	4305	0.00
15/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5184	5780	5184	5780	0.00
15/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3105	2651	3105	2651	0.00
15/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4080	4723	4080	4723	0.00
15/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4013	3560	4013	3560	0.00
15/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5893	6543	5893	6543	0.00
15/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2818	2393	2818	2393	0.00
15/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4410	5082	4410	5082	0.00
15/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2877	2514	2877	2514	0.00
15/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7279	8018	7279	8018	0.00
15/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1565	1284	1565	1284	0.00
15/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6254	7070	6254	7070	0.00
15/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	766	605	766	605	0.00
15/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8565	9500	8565	9500	0.00
15/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1933	1657	1933	1657	0.00
15/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8865	9692	8865	9692	0.00
15/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	315	238	315	238	0.00
15/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11236	12256	11236	12256	0.00
15/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1229	1032	1229	1032	0.00
15/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10701	11608	10701	11608	0.00
15/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	724	594	724	594	0.00
15/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12746	13719	12746	13719	0.00
15/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	104	74	104	74	0.00
15/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14161	15228	14161	15228	0.00
15/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	445	359	445	359	0.00
15/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15026	16043	15026	16043	0.00
15/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	35	24	35	24	0.00
15/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17242	18328	17242	18328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	262	208	262	208	0.00
15/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17412	18461	17412	18461	0.00
15/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	10	7	10	7	0.00
15/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20381	21474	20381	21474	0.00
15/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	148	115	148	115	0.00
15/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19876	20947	19876	20947	0.00
15/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	3	2	3	2	0.00
15/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23551	24646	23551	24646	0.00
15/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33162	34259	33162	34259	0.00
15/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29944	31040	29944	31040	0.00
15/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	0	1	0	0.00
15/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26739	27836	26739	27836	0.00
15/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	20	15	20	15	0.00
15/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27541	28639	27541	28639	0.00
15/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	41	31	41	31	0.00
15/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24954	26048	24954	26048	0.00
15/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	79	61	79	61	0.00
15/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22395	23480	22395	23480	0.00
15/08/2006	R201 On 01-February-07			Bond Future	8.6400	8.7310	101.7084	101.2185	0.00
15/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.7200	103.9560	103.4780	26.00
15/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29343	26803	29343	26803	0.00
15/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23378	25737	23378	25737	0.00
15/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	19708	17191	19708	17191	0.00
15/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	13208	15471	13208	15471	0.00
15/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26163	23790	26163	23790	0.00
15/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25824	28351	25824	28351	0.00
15/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16436	14187	16436	14187	0.00
15/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15685	18217	15685	18217	0.00
15/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24638	22350	24638	22350	0.00
15/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	27127	29739	27127	29739	0.00
15/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	14913	12801	14913	12801	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	17053	19722	17053	19722	0.00
15/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	23157	20955	23157	20955	0.00
15/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28485	31182	28485	31182	0.00
15/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	13469	11494	13469	11494	0.00
15/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	18511	21317	18511	21317	0.00
15/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21721	19607	21721	19607	0.00
15/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29898	32683	29898	32683	0.00
15/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	12106	10269	12106	10269	0.00
15/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	20060	23004	20060	23004	0.00
15/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	38006	35072	38006	35072	0.00
15/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	18151	20115	18151	20115	0.00
15/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	28973	25833	28973	25833	0.00
15/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8280	9921	8280	9921	0.00
15/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	15263	13587	15263	13587	0.00
15/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37838	41062	37838	41062	0.00
15/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6585	5403	6585	5403	0.00
15/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	29264	32863	29264	32863	0.00
15/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3052	2406	3052	2406	0.00
15/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	40732	44866	40732	44866	0.00
15/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10040	8792	10040	8792	0.00
15/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47276	50927	47276	50927	0.00
15/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6118	5256	6118	5256	0.00
15/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	58283	62319	58283	62319	0.00
15/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1153	867	1153	867	0.00
15/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54113	58607	54113	58607	0.00
15/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	425	308	425	308	0.00
15/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68951	73615	68951	73615	0.00
15/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3828	3244	3828	3244	0.00
15/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	71193	75509	71193	75509	0.00
15/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	135	95	135	95	0.00
15/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84521	89261	84521	89261	0.00
15/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2283	1908	2283	1908	0.00
15/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	85127	89652	85127	89652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1295	1067	1295	1067	0.00
15/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	99901	104573	99901	104573	0.00
15/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	37	25	37	25	0.00
15/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100581	105349	100581	105349	0.00
15/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	9	6	9	6	0.00
15/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117016	121793	117016	121793	0.00
15/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	39661	36011	39661	36011	0.00
15/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5035	6165	5035	6165	0.00
15/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	697	566	697	566	0.00
15/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115356	120125	115356	120125	0.00
15/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	47483	44196	47483	44196	0.00
15/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13983	15596	13983	15596	0.00
15/08/2006	R203 On 01-February-07			Bond Future	8.6200	8.7130	100.7497	100.1049	0.00
15/08/2006	R203 On 02-November-06			Bond Future	8.6100	8.7020	98.6903	98.0562	0.00
15/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	24049	20517	24049	20517	0.00
15/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	15130	18046	15130	18046	0.00
15/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	18369	14744	18369	14744	0.00
15/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8776	11493	8776	11493	0.00
15/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	20458	17282	20458	17282	0.00
15/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	18235	21507	18235	21507	0.00
15/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	12776	9936	12776	9936	0.00
15/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	13392	16893	13392	16893	0.00
15/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	18790	15792	18790	15792	0.00
15/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	19938	23388	19938	23388	0.00
15/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	11178	8597	11178	8597	0.00
15/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	15230	18990	15230	18990	0.00
15/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	15713	13068	15713	13068	0.00
15/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	23649	27453	23649	27453	0.00
15/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	9716	7387	9716	7387	0.00
15/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	17218	21231	17218	21231	0.00
15/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	14508	11406	14508	11406	0.00
15/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	11706	14945	11706	14945	0.00
15/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	17208	14387	17208	14387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	21743	25370	21743	25370	0.00
15/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34423	30045	34423	30045	0.00
15/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	9031	11102	9031	11102	0.00
15/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4330	3098	4330	3098	0.00
15/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	29333	34442	29333	34442	0.00
15/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9518	7698	9518	7698	0.00
15/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	34702	39331	34702	39331	0.00
15/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5301	4161	5301	4161	0.00
15/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	48135	53443	48135	53443	0.00
15/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1585	1062	1585	1062	0.00
15/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	44505	50323	44505	50323	0.00
15/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2694	2048	2694	2048	0.00
15/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	63591	69394	63591	69394	0.00
15/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	467	292	467	292	0.00
15/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	61730	67897	61730	67897	0.00
15/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1240	912	1240	912	0.00
15/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	80624	86745	80624	86745	0.00
15/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	108	63	108	63	0.00
15/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	80155	86451	80155	86451	0.00
15/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	514	365	514	365	0.00
15/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	98820	105120	98820	105120	0.00
15/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	20	11	20	11	0.00
15/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	99299	105631	99299	105631	0.00
15/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	3	1	3	1	0.00
15/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	118978	125318	118978	125318	0.00
15/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	159805	166146	159805	166146	0.00
15/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	139146	145487	139146	145487	0.00
15/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	18	12	18	12	0.00
15/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	157817	164259	157817	164259	0.00
15/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	63	42	63	42	0.00
15/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	137564	143991	137564	143991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	191	131	191	131	0.00
15/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	117865	124254	117865	124254	0.00
15/08/2006	R204 On 01-February-07			Bond Future	8.6100	8.7020	96.5651	95.8844	0.00
15/08/2006	R204 On 02-November-06			Bond Future	8.6000	8.6950	98.5460	97.8786	0.00
15/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	38078	34430	38078	34430	0.00
15/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27891	31051	27891	31051	0.00
15/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	21593	18307	21593	18307	0.00
15/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	18140	21529	18140	21529	0.00
15/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	32070	28775	32070	28775	0.00
15/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	32498	36010	32498	36010	0.00
15/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	19652	16558	19652	16558	0.00
15/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19796	23377	19796	23377	0.00
15/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	30171	26997	30171	26997	0.00
15/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	34173	37806	34173	37806	0.00
15/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	17805	14906	17805	14906	0.00
15/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	21565	25340	21565	25340	0.00
15/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	28327	25276	28327	25276	0.00
15/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	35921	39677	35921	39677	0.00
15/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	16057	13353	16057	13353	0.00
15/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	23451	27421	23451	27421	0.00
15/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	34022	30608	34022	30608	0.00
15/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30893	34287	30893	34287	0.00
15/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	25749	22086	25749	22086	0.00
15/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	15157	18169	15157	18169	0.00
15/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	49019	44825	49019	44825	0.00
15/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	21493	24107	21493	24107	0.00
15/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	37554	33035	37554	33035	0.00
15/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9430	11586	9430	11586	0.00
15/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	19987	17557	19987	17557	0.00
15/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	45814	50192	45814	50192	0.00
15/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	8832	7071	8832	7071	0.00
15/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	34678	39591	34678	39591	0.00
15/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4132	3159	4132	3159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48910	54612	48910	54612	0.00
15/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13213	11395	13213	11395	0.00
15/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	57741	62731	57741	62731	0.00
15/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	8061	6802	8061	6802	0.00
15/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	71771	77320	71771	77320	0.00
15/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1576	1141	1576	1141	0.00
15/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	65781	72021	65781	72021	0.00
15/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5030	4180	5030	4180	0.00
15/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	88416	94374	88416	94374	0.00
15/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	579	402	579	402	0.00
15/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	84721	91218	84721	91218	0.00
15/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	182	121	182	121	0.00
15/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	104785	111399	104785	111399	0.00
15/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2983	2439	2983	2439	0.00
15/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	106554	112818	106554	112818	0.00
15/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	49	31	49	31	0.00
15/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	125652	132309	125652	132309	0.00
15/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1676	1348	1676	1348	0.00
15/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	125956	132436	125956	132436	0.00
15/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	2	1	2	1	0.00
15/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	169290	175964	169290	175964	0.00
15/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	11	7	11	7	0.00
15/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	147170	153841	147170	153841	0.00
15/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	446	347	446	347	0.00
15/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	167776	174485	167776	174485	0.00
15/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	890	704	890	704	0.00
15/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	146418	153040	146418	153040	0.00
15/08/2006	R207 On 01-February-07			Bond Future	8.5800	8.6800	90.1299	89.4448	0.00
15/08/2006	R207 On 02-November-06			Bond Future	8.5800	8.6750	91.8587	91.1812	0.00
15/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23371	19860	23371	19860	0.00
15/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	18654	21993	18654	21993	0.00
15/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	11222	7656	11222	7656	0.00
15/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	6242	9451	6242	9451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21548	18222	21548	18222	0.00
15/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	20401	23926	20401	23926	0.00
15/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9223	6110	9223	6110	0.00
15/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	7848	11510	7848	11510	0.00
15/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19812	16672	19812	16672	0.00
15/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	22256	25967	22256	25967	0.00
15/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7457	4791	7457	4791	0.00
15/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	9707	13815	9707	13815	0.00
15/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16606	13834	16606	13834	0.00
15/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	26290	30368	26290	30368	0.00
15/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4624	2783	4624	2783	0.00
15/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	14183	19117	14183	19117	0.00
15/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18165	15209	18165	15209	0.00
15/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	24218	28114	24218	28114	0.00
15/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27275	23395	27275	23395	0.00
15/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	15474	18445	15474	18445	0.00
15/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	15879	11435	15879	11435	0.00
15/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3749	6080	3749	6080	0.00
15/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5926	3687	5926	3687	0.00
15/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	11820	16356	11820	16356	0.00
15/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11255	9178	11255	9178	0.00
15/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	35656	40430	35656	40430	0.00
15/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1405	733	1405	733	0.00
15/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	25828	31931	25828	31931	0.00
15/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6435	5100	6435	5100	0.00
15/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	49693	55209	49693	55209	0.00
15/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	192	82	192	82	0.00
15/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	43665	50330	43665	50330	0.00
15/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3369	2591	3369	2591	0.00
15/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	66008	72080	66008	72080	0.00
15/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	14	5	14	5	0.00
15/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	63075	69841	63075	69841	0.00
15/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1604	1195	1604	1195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	84164	90605	84164	90605	0.00
15/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	0	1	0	0.00
15/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	83204	89978	83204	89978	0.00
15/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	103918	110693	103918	110693	0.00
15/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	690	497	690	497	0.00
15/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	103728	110387	103728	110387	0.00
15/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	266	186	266	186	0.00
15/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	124359	131129	124359	131129	0.00
15/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	125223	131998	125223	131998	0.00
15/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
15/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	147138	153913	147138	153913	0.00
15/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	30416	24376	30416	24376	0.00
15/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	752	1486	752	1486	0.00
15/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	92	62	92	62	0.00
15/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	145832	152653	145832	152653	0.00
15/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38428	33681	38428	33681	0.00
15/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9250	11353	9250	11353	0.00
15/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	28	18	28	18	0.00
15/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	168027	174869	168027	174869	0.00
16/08/2006	GOVI On 01-February-07			jGovi	242.3600	242.0210	242.3580	242.0210	0.00
16/08/2006	GOVI On 02-November-06			jGovi	237.4000	237.0730	237.3980	237.0730	886.00
16/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	124144	120869	124144	120869	0.00
16/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	564	659	564	659	0.00
16/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	74855	71800	74855	71800	0.00
16/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	875	1070	875	1070	0.00
16/08/2006	J153 On 31-August-10			jSwap	8.7900	8.8340	0.0490	0.0506	0.00
16/08/2006	J157 On 15-September-15			jSwap	8.8300	8.8560	0.0870	0.0886	0.00
16/08/2006	J186 On 21-December-26			jSwap	8.6200	8.7010	0.1068	0.1145	0.00
16/08/2006	J194 On 28-February-08			jSwap	8.4000	8.4110	0.0168	0.0171	0.00
16/08/2006	J201 On 22-December-14			jSwap	8.9200	8.9440	0.0843	0.0855	0.00
16/08/2006	J203 On 15-September-17			jSwap	8.7800	8.8080	0.0944	0.0961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	J204 On 21-December-18			jSwap	8.7900	8.8290	0.0973	0.1001	0.00
16/08/2006	J207 On 15-January-20			jSwap	8.7600	8.8130	0.0597	0.0635	0.00
16/08/2006	JBAR On 21-December-05			jBar	8.1100	8.0790	0.0000	0.0000	0.00
16/08/2006	JFRA On 01-February-07			jFra	8.7600	8.7780	0.0214	0.0214	0.00
16/08/2006	JFRA On 07-February-08			jFra	9.0800	9.1390	0.0221	0.0223	0.00
16/08/2006	JFRA On 03-May-07			jFra	8.9200	8.9440	0.0218	0.0218	0.00
16/08/2006	JFRA On 02-August-07			jFra	8.9800	9.0430	0.0219	0.0221	0.00
16/08/2006	JFRA On 02-November-06			jFra	8.4600	8.4380	0.0206	0.0206	0.00
16/08/2006	JFRA On 01-November-07			jFra	9.0900	9.1260	0.0238	0.0239	0.00
16/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3210	3242	3210	3242	0.00
16/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	126	124	126	124	0.00
16/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26201	26293	26201	26293	0.00
16/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22321	22277	22321	22277	0.00
16/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3673	3724	3673	3724	0.00
16/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	209	203	209	203	0.00
16/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3913	4043	3913	4043	0.00
16/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	304	281	304	281	0.00
16/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3570	3523	3570	3523	0.00
16/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	10	11	10	11	0.00
16/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4546	4617	4546	4617	0.00
16/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	368	356	368	356	0.00
16/08/2006	JN02 On 02-November-06			jNote	8.9300	8.9670	0.1631	0.1637	0.00
16/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	31644	32242	31644	32242	0.00
16/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	931	898	931	898	0.00
16/08/2006	JN05 On 02-November-06			jNote	8.9800	9.0350	0.3591	0.3608	0.00
16/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	69210	71288	69210	71288	0.00
16/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	6	4	6	4	0.00
16/08/2006	JN10 On 02-November-06			jNote	8.8400	8.8610	0.5814	0.5820	0.00
16/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	104405	105808	104405	105808	0.00
16/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
16/08/2006	JROD On 31-January-07			jRod	8.2300	8.2110	0.0013	0.0012	0.00
16/08/2006	JROD On 28-February-07			jRod	8.0300	8.0160	0.0004	0.0003	0.00
16/08/2006	JROD On 31-August-06			jRod	7.3400	7.3380	0.0015	0.0015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	JROD On 29-September-06			jRod	7.6300	7.6190	0.0007	0.0007	0.00
16/08/2006	JROD On 31-October-06			jRod	7.9700	7.9520	0.0001	0.0001	0.00
16/08/2006	JROD On 30-November-06			jRod	7.7700	7.7550	0.0009	0.0010	0.00
16/08/2006	JROD On 29-December-06			jRod	8.0000	7.9780	0.0002	0.0001	0.00
16/08/2006	R153 On 01-February-07			Bond Future	8.4500	8.5040	119.4297	119.2627	0.00
16/08/2006	R153 On 02-November-06			Bond Future	8.5500	8.4960	116.6490	116.8197	418.00
16/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	16009	15196	16009	15196	0.00
16/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14470	15327	14470	15327	0.00
16/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8923	9826	8923	9826	0.00
16/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10491	9686	10491	9686	0.00
16/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16973	16132	16973	16132	0.00
16/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	13798	14628	13798	14628	0.00
16/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13988	15121	13988	15121	0.00
16/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6881	6307	6881	6307	0.00
16/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	9844	10796	9844	10796	0.00
16/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9670	8915	9670	8915	0.00
16/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	15078	14293	15078	14293	0.00
16/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15177	16062	15177	16062	0.00
16/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8055	8908	8055	8908	0.00
16/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11368	10513	11368	10513	0.00
16/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	21070	20121	21070	20121	0.00
16/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11385	12107	11385	12107	0.00
16/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	11627	10959	11627	10959	0.00
16/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18307	19310	18307	19310	0.00
16/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5085	5733	5085	5733	0.00
16/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15412	14353	15412	14353	101.00
16/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	26647	25576	26647	25576	0.00
16/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8892	9492	8892	9492	0.00
16/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7942	7422	7942	7422	0.00
16/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	22918	24068	22918	24068	0.00
16/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2482	2886	2482	2886	0.00
16/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	21653	20350	21653	20350	0.00
16/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5063	4685	5063	4685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	28410	29702	28410	29702	0.00
16/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1002	1210	1002	1210	0.00
16/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29103	27605	29103	27605	0.00
16/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2930	2679	2930	2679	0.00
16/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	34726	36145	34726	36145	0.00
16/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	310	394	310	394	0.00
16/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	37429	35805	37429	35805	0.00
16/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1779	1615	1779	1615	0.00
16/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	42103	43608	42103	43608	0.00
16/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	99	130	99	130	0.00
16/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46323	44648	46323	44648	0.00
16/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1028	926	1028	926	0.00
16/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	49958	51526	49958	51526	0.00
16/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	27	37	27	37	0.00
16/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	55446	53749	55446	53749	0.00
16/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	293	260	293	260	0.00
16/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	66675	68313	66675	68313	0.00
16/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	564	504	564	504	0.00
16/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	58180	59790	58180	59790	0.00
16/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	32700	31523	32700	31523	0.00
16/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6947	7441	6947	7441	0.00
16/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	6	9	6	9	0.00
16/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	64710	63006	64710	63006	0.00
16/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
16/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	74081	72375	74081	72375	0.00
16/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	20049	21368	20049	21368	0.00
16/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4351	3962	4351	3962	0.00
16/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26894	28350	26894	28350	0.00
16/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2686	2435	2686	2435	0.00
16/08/2006	R157 On 01-February-07			Bond Future	8.6000	8.6390	134.6814	134.4321	0.00
16/08/2006	R157 On 02-November-06			Bond Future	8.6200	8.6290	131.7425	131.6770	14.00
16/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	32655	31446	32655	31446	0.00
16/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	29381	30664	29381	30664	0.00

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16/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	21201	20986	21201	20986	20.00
16/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	19016	19458	19016	19458	20.00
16/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	36404	35104	36404	35104	0.00
16/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	26051	27243	26051	27243	0.00
16/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	25396	25145	25396	25145	0.00
16/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	15966	16371	15966	16371	0.00
16/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	19246	19050	19246	19050	0.00
16/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	20705	21164	20705	21164	0.00
16/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	30868	29704	30868	29704	0.00
16/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	31153	32481	31153	32481	0.00
16/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	29138	28020	29138	28020	0.00
16/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	32996	34370	32996	34370	0.00
16/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	17390	17212	17390	17212	0.00
16/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	22506	22984	22506	22984	0.00
16/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	27468	26395	27468	26395	0.00
16/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	34912	36331	34912	36331	0.00
16/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	15637	15476	15637	15476	0.00
16/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24424	24919	24424	24919	117.00
16/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	48549	47050	48549	47050	0.00
16/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	20726	21719	20726	21719	0.00
16/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	37280	36935	37280	36935	0.00
16/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9975	10286	9975	10286	0.00
16/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	19107	18263	19107	18263	0.00
16/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	44681	46330	44681	46330	0.00
16/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	8498	8412	8498	8412	0.00
16/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	35851	36421	35851	36421	0.00
16/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3918	3883	3918	3883	0.00
16/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50195	50816	50195	50816	0.00
16/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	12404	11782	12404	11782	0.00
16/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	56450	58321	56450	58321	0.00
16/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	7366	6946	7366	6946	0.00
16/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70233	72305	70233	72305	0.00
16/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1470	1460	1470	1460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	67035	67682	67035	67682	158.00
16/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	535	534	535	534	0.00
16/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	85762	86417	85762	86417	0.00
16/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4494	4217	4494	4217	0.00
16/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	86536	88752	86536	88752	0.00
16/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	167	168	167	168	0.00
16/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	105438	106095	105438	106095	0.00
16/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2598	2427	2598	2427	0.00
16/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	104180	106501	104180	106501	0.00
16/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	10	10	10	10	0.00
16/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	146545	147201	146545	147201	0.00
16/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	45	45	45	45	0.00
16/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	125748	126404	125748	126404	0.00
16/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	50890	50461	50890	50461	0.00
16/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6046	6273	6046	6273	0.00
16/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	65622	65125	65622	65125	0.00
16/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3566	3724	3566	3724	0.00
16/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	81007	80458	81007	80458	0.00
16/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2060	2166	2060	2166	0.00
16/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1420	1320	1420	1320	0.00
16/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	122913	125305	122913	125305	0.00
16/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	60802	59122	60802	59122	0.00
16/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15828	16641	15828	16641	0.00
16/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	73829	71994	73829	71994	0.00
16/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12019	12676	12019	12676	0.00
16/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	87469	85504	87469	85504	0.00
16/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9129	9657	9129	9657	0.00
16/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	13998	13853	13998	13853	0.00
16/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26470	26981	26470	26981	0.00
16/08/2006	R186 On 01-February-07			Bond Future	8.3900	8.4140	121.5611	121.3070	0.00
16/08/2006	R186 On 02-November-06			Bond Future	8.3900	8.4150	124.2601	124.0267	59.00
16/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	56560	55299	56560	55299	0.00
16/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	44589	45869	44589	45869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	36836	35707	36836	35707	0.00
16/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	25128	26333	25128	26333	0.00
16/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	44661	43577	44661	43577	0.00
16/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	54797	56254	54797	56254	0.00
16/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	25228	24367	25228	24367	0.00
16/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	35760	37232	35760	37232	0.00
16/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	41885	40847	41885	40847	0.00
16/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	57647	59149	57647	59149	0.00
16/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	22690	21895	22690	21895	0.00
16/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	38882	40420	38882	40420	0.00
16/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	39188	38195	39188	38195	0.00
16/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	60615	62164	60615	62164	0.00
16/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	20256	19526	20256	19526	0.00
16/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	42148	43752	42148	43752	0.00
16/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	29306	28495	29306	28495	0.00
16/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	73803	75533	73803	75533	0.00
16/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	12103	11616	12103	11616	0.00
16/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	57211	59058	57211	59058	0.00
16/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	19157	18564	19157	18564	0.00
16/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	93434	95383	93434	95383	0.00
16/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	5468	5219	5468	5219	0.00
16/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	80554	82639	80554	82639	0.00
16/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	11501	11103	11501	11103	0.00
16/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	116652	118795	116652	118795	0.00
16/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1978	1878	1978	1878	0.00
16/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	108151	110384	108151	110384	0.00
16/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	6199	5958	6199	5958	0.00
16/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	143360	145660	143360	145660	0.00
16/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	535	506	535	506	0.00
16/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	138950	141254	138950	141254	0.00
16/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3463	3320	3463	3320	0.00
16/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	173823	176222	173823	176222	0.00
16/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	143	135	143	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	172008	174334	172008	174334	0.00
16/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1809	1731	1809	1731	0.00
16/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	206610	209073	206610	209073	0.00
16/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	31	30	31	30	0.00
16/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	206607	208939	206607	208939	0.00
16/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	54301	52858	54301	52858	0.00
16/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15668	16559	15668	16559	0.00
16/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	74100	72393	74100	72393	0.00
16/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9478	10105	9478	10105	0.00
16/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	6	5	6	5	0.00
16/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	242608	244942	242608	244942	0.00
16/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	881	841	881	841	0.00
16/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	241415	243917	241415	243917	0.00
16/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	73023	71555	73023	71555	0.00
16/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	34282	35355	34282	35355	0.00
16/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	90806	89153	90806	89153	0.00
16/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	26216	27104	26216	27104	0.00
16/08/2006	R194 On 01-February-07			Bond Future	8.6400	8.6870	105.7368	105.6846	0.00
16/08/2006	R194 On 02-November-06			Bond Future	8.5900	8.6290	103.5690	103.5208	0.00
16/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5349	5095	5349	5095	0.00
16/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4696	4964	4696	4964	0.00
16/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3626	3410	3626	3410	0.00
16/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3503	3768	3503	3768	0.00
16/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5647	5385	5647	5385	0.00
16/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4493	4753	4493	4753	0.00
16/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	5058	4812	5058	4812	0.00
16/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4908	5184	4908	5184	0.00
16/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3308	3105	3308	3105	0.00
16/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3802	4080	3802	4080	0.00
16/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4234	4013	4234	4013	0.00
16/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5592	5893	5592	5893	0.00
16/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	3008	2818	3008	2818	0.00
16/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4119	4410	4119	4410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3055	2877	3055	2877	0.00
16/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6934	7279	6934	7279	0.00
16/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1691	1565	1691	1565	0.00
16/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5899	6254	5899	6254	0.00
16/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	839	766	839	766	0.00
16/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8157	8565	8157	8565	0.00
16/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2069	1933	2069	1933	0.00
16/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8479	8865	8479	8865	0.00
16/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	350	315	350	315	0.00
16/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10790	11236	10790	11236	0.00
16/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1327	1229	1327	1229	0.00
16/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10277	10701	10277	10701	0.00
16/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	789	724	789	724	0.00
16/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12289	12746	12289	12746	0.00
16/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	117	104	117	104	0.00
16/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	13694	14161	13694	14161	0.00
16/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	488	445	488	445	0.00
16/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14547	15026	14547	15026	0.00
16/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	40	35	40	35	0.00
16/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	16766	17242	16766	17242	0.00
16/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	290	262	290	262	0.00
16/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16917	17412	16917	17412	0.00
16/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	12	10	12	10	0.00
16/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	19901	20381	19901	20381	0.00
16/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	164	148	164	148	0.00
16/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19370	19876	19370	19876	0.00
16/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	3	3	3	3	0.00
16/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23070	23551	23070	23551	0.00
16/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	32681	33162	32681	33162	0.00
16/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29463	29944	29463	29944	0.00
16/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26258	26739	26258	26739	0.00
16/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	23	20	23	20	0.00
16/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27021	27541	27021	27541	0.00
16/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	46	41	46	41	0.00
16/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24437	24954	24437	24954	0.00
16/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	89	79	89	79	0.00
16/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21883	22395	21883	22395	0.00
16/08/2006	R201 On 01-February-07			Bond Future	8.6100	8.6440	101.8781	101.7084	0.00
16/08/2006	R201 On 02-November-06			Bond Future	8.6100	8.6370	104.1179	103.9560	26.00
16/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	26969	26163	26969	26163	0.00
16/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24934	25824	24934	25824	0.00
16/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	17181	16436	17181	16436	0.00
16/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	14811	15685	14811	15685	0.00
16/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	30206	29343	30206	29343	0.00
16/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22544	23378	22544	23378	0.00
16/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	20545	19708	20545	19708	0.00
16/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12424	13208	12424	13208	0.00
16/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	25414	24638	25414	24638	0.00
16/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26207	27127	26207	27127	0.00
16/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	15612	14913	15612	14913	0.00
16/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	16133	17053	16133	17053	0.00
16/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	23904	23157	23904	23157	0.00
16/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	27535	28485	27535	28485	0.00
16/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	14122	13469	14122	13469	0.00
16/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	17545	18511	17545	18511	0.00
16/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	22438	21721	22438	21721	0.00
16/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	28919	29898	28919	29898	0.00
16/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	12712	12106	12712	12106	0.00
16/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19048	20060	19048	20060	0.00
16/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	39005	38006	39005	38006	0.00
16/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17453	18151	17453	18151	0.00
16/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	30022	28973	30022	28973	0.00
16/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	7710	8280	7710	8280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	15831	15263	15831	15263	0.00
16/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	36710	37838	36710	37838	0.00
16/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6972	6585	6972	6585	0.00
16/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	28032	29264	28032	29264	0.00
16/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3262	3052	3262	3052	0.00
16/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	39322	40732	39322	40732	0.00
16/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10463	10040	10463	10040	0.00
16/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46003	47276	46003	47276	0.00
16/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	6410	6118	6410	6118	0.00
16/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	56878	58283	56878	58283	0.00
16/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1245	1153	1245	1153	0.00
16/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	52585	54113	52585	54113	0.00
16/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	461	425	461	425	0.00
16/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	67368	68951	67368	68951	0.00
16/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4024	3828	4024	3828	0.00
16/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	69693	71193	69693	71193	0.00
16/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	147	135	147	135	0.00
16/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	82914	84521	82914	84521	0.00
16/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2408	2283	2408	2283	0.00
16/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	83555	85127	83555	85127	0.00
16/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1370	1295	1370	1295	0.00
16/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	98280	99901	98280	99901	0.00
16/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	40	37	40	37	0.00
16/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	98965	100581	98965	100581	0.00
16/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	9	9	9	9	0.00
16/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	115397	117016	115397	117016	0.00
16/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	40885	39661	40885	39661	0.00
16/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4639	5035	4639	5035	0.00
16/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	740	697	740	697	0.00
16/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	113703	115356	113703	115356	0.00
16/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	48603	47483	48603	47483	0.00
16/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13407	13983	13407	13983	0.00
16/08/2006	R203 On 01-February-07			Bond Future	8.5900	8.6170	100.9457	100.7497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R203 On 02-November-06			Bond Future	8.5800	8.6090	98.8755	98.6903	0.00
16/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	19729	18790	19729	18790	0.00
16/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	18917	19938	18917	19938	0.00
16/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	13638	12776	13638	12776	0.00
16/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	12403	13392	12403	13392	0.00
16/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	25151	24049	25151	24049	0.00
16/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	14272	15130	14272	15130	0.00
16/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	19462	18369	19462	18369	0.00
16/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8019	8776	8019	8776	0.00
16/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	21451	20458	21451	20458	0.00
16/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	17269	18235	17269	18235	0.00
16/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	11963	11178	11963	11178	0.00
16/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	14163	15230	14163	15230	0.00
16/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	16543	15713	16543	15713	0.00
16/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	22520	23649	22520	23649	0.00
16/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	10425	9716	10425	9716	0.00
16/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	16076	17218	16076	17218	0.00
16/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	15448	14508	15448	14508	0.00
16/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	10794	11706	10794	11706	0.00
16/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	18092	17208	18092	17208	0.00
16/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	20668	21743	20668	21743	0.00
16/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	35781	34423	35781	34423	0.00
16/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8429	9031	8429	9031	0.00
16/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4707	4330	4707	4330	0.00
16/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	27859	29333	27859	29333	0.00
16/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	10093	9518	10093	9518	0.00
16/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	33317	34702	33317	34702	0.00
16/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5663	5301	5663	5301	0.00
16/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	46538	48135	46538	48135	0.00
16/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1745	1585	1745	1585	0.00
16/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	42814	44505	42814	44505	0.00
16/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2900	2694	2900	2694	0.00
16/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	61837	63591	61837	63591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	520	467	520	467	0.00
16/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	59932	61730	59932	61730	0.00
16/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1345	1240	1345	1240	0.00
16/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	78770	80624	78770	80624	0.00
16/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	122	108	122	108	0.00
16/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	78317	80155	78317	80155	0.00
16/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	562	514	562	514	0.00
16/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	96908	98820	96908	98820	0.00
16/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	22	20	22	20	0.00
16/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	97450	99299	97450	99299	0.00
16/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	3	3	3	3	0.00
16/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	117127	118978	117127	118978	0.00
16/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	157953	159805	157953	159805	0.00
16/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	137295	139146	137295	139146	0.00
16/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	21	18	21	18	0.00
16/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	155860	157817	155860	157817	0.00
16/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	70	63	70	63	0.00
16/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	135612	137564	135612	137564	0.00
16/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	210	191	210	191	0.00
16/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	115925	117865	115925	117865	0.00
16/08/2006	R204 On 01-February-07			Bond Future	8.5800	8.6060	96.7649	96.5651	0.00
16/08/2006	R204 On 02-November-06			Bond Future	8.5800	8.6020	98.7410	98.5460	0.00
16/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	33013	32070	33013	32070	0.00
16/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	31442	32498	31442	32498	0.00
16/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	20534	19652	20534	19652	0.00
16/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	18728	19796	18728	19796	0.00
16/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	39123	38078	39123	38078	0.00
16/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	26939	27891	26939	27891	0.00
16/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	22531	21593	22531	21593	0.00
16/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17129	18140	17129	18140	0.00
16/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	31079	30171	31079	30171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33083	34173	33083	34173	0.00
16/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	18631	17805	18631	17805	0.00
16/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20441	21565	20441	21565	0.00
16/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	29200	28327	29200	28327	0.00
16/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	34795	35921	34795	35921	0.00
16/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	16826	16057	16826	16057	0.00
16/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22270	23451	22270	23451	0.00
16/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	34999	34022	34999	34022	0.00
16/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	29873	30893	29873	30893	0.00
16/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	26798	25749	26798	25749	0.00
16/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14256	15157	14256	15157	0.00
16/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	50224	49019	50224	49019	0.00
16/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20700	21493	20700	21493	0.00
16/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	38854	37554	38854	37554	0.00
16/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8781	9430	8781	9430	0.00
16/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20680	19987	20680	19987	0.00
16/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	44509	45814	44509	45814	0.00
16/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	9329	8832	9329	8832	0.00
16/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	33225	34678	33225	34678	0.00
16/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4404	4132	4404	4132	0.00
16/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	47232	48910	47232	48910	0.00
16/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13730	13213	13730	13213	0.00
16/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	56261	57741	56261	57741	0.00
16/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	8419	8061	8419	8061	0.00
16/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	70131	71771	70131	71771	0.00
16/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1696	1576	1696	1576	0.00
16/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	63952	65781	63952	65781	0.00
16/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5270	5030	5270	5030	0.00
16/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	86658	88416	86658	88416	0.00
16/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	626	579	626	579	0.00
16/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	82818	84721	82818	84721	0.00
16/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	198	182	198	182	0.00
16/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	102851	104785	102851	104785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3134	2983	3134	2983	0.00
16/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	104708	106554	104708	106554	0.00
16/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	53	49	53	49	0.00
16/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	123707	125652	123707	125652	0.00
16/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1766	1676	1766	1676	0.00
16/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	124049	125956	124049	125956	0.00
16/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	2	2	2	2	0.00
16/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	167341	169290	167341	169290	0.00
16/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	12	11	12	11	0.00
16/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	145222	147170	145222	147170	0.00
16/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	472	446	472	446	0.00
16/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	165805	167776	165805	167776	0.00
16/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	941	890	941	890	0.00
16/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	144471	146418	144471	146418	0.00
16/08/2006	R207 On 01-February-07			Bond Future	8.5600	8.5840	90.3311	90.1299	0.00
16/08/2006	R207 On 02-November-06			Bond Future	8.5600	8.5810	92.0473	91.8587	0.00
16/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	22548	21548	22548	21548	0.00
16/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	19390	20401	19390	20401	0.00
16/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	10203	9223	10203	9223	0.00
16/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6942	7848	6942	7848	0.00
16/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	24426	23371	24426	23371	0.00
16/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	17697	18654	17697	18654	0.00
16/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	12329	11222	12329	11222	0.00
16/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5463	6242	5463	6242	0.00
16/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	20758	19812	20758	19812	0.00
16/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	21189	22256	21189	22256	0.00
16/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	8309	7457	8309	7457	0.00
16/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8672	9707	8672	9707	0.00
16/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	17443	16606	17443	16606	0.00
16/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	25114	26290	25114	26290	0.00
16/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	5230	4624	5230	4624	0.00
16/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12903	14183	12903	14183	0.00
16/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	19055	18165	19055	18165	0.00

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16/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	23097	24218	23097	24218	0.00
16/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	28439	27275	28439	27275	0.00
16/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14626	15474	14626	15474	0.00
16/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	17222	15879	17222	15879	0.00
16/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3206	3749	3206	3749	0.00
16/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6652	5926	6652	5926	0.00
16/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10660	11820	10660	11820	0.00
16/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11884	11255	11884	11255	0.00
16/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	34274	35656	34274	35656	0.00
16/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1641	1405	1641	1405	0.00
16/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24178	25828	24178	25828	0.00
16/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6841	6435	6841	6435	0.00
16/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	48087	49693	48087	49693	0.00
16/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	233	192	233	192	0.00
16/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	41820	43665	41820	43665	0.00
16/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3607	3369	3607	3369	0.00
16/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	64233	66008	64233	66008	0.00
16/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	18	14	18	14	0.00
16/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	61192	63075	61192	63075	0.00
16/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1729	1604	1729	1604	0.00
16/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	82277	84164	82277	84164	0.00
16/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	1	1	1	1	0.00
16/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	81318	83204	81318	83204	0.00
16/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	102032	103918	102032	103918	0.00
16/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	749	690	749	690	0.00
16/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	101775	103728	101775	103728	0.00
16/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	291	266	291	266	0.00
16/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	122372	124359	122372	124359	0.00
16/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	123337	125223	123337	125223	0.00
16/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	145252	147138	145252	147138	0.00

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16/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	32151	30416	32151	30416	0.00
16/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	600	752	600	752	0.00
16/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	101	92	101	92	0.00
16/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	143829	145832	143829	145832	0.00
16/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39846	38428	39846	38428	0.00
16/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8656	9250	8656	9250	0.00
16/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	31	28	31	28	0.00
16/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166019	168027	166019	168027	0.00
17/08/2006	GOVI On 01-February-07			jGovi	242.9400	242.3580	242.9430	242.3580	0.00
17/08/2006	GOVI On 02-November-06			jGovi	237.9900	237.3980	237.9870	237.3980	886.00
17/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	129863	124144	129863	124144	0.00
17/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	433	564	433	564	0.00
17/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	80482	74855	80482	74855	0.00
17/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	612	875	612	875	0.00
17/08/2006	J153 On 31-August-10			jSwap	8.7400	8.7910	0.0470	0.0490	0.00
17/08/2006	J157 On 15-September-15			jSwap	8.7800	8.8290	0.0836	0.0870	0.00
17/08/2006	J186 On 21-December-26			jSwap	8.6100	8.6150	0.1063	0.1068	0.00
17/08/2006	J194 On 28-February-08			jSwap	8.3600	8.3960	0.0161	0.0168	0.00
17/08/2006	J201 On 22-December-14			jSwap	8.8600	8.9220	0.0810	0.0843	0.00
17/08/2006	J203 On 15-September-17			jSwap	8.7300	8.7820	0.0907	0.0944	0.00
17/08/2006	J204 On 21-December-18			jSwap	8.7500	8.7890	0.0942	0.0973	0.00
17/08/2006	J207 On 15-January-20			jSwap	8.7300	8.7630	0.0570	0.0597	0.00
17/08/2006	JBAR On 21-December-05			jBar	8.1200	8.1130	0.0000	0.0000	0.00
17/08/2006	JFRA On 01-February-07			jFra	8.7200	8.7640	0.0213	0.0214	0.00
17/08/2006	JFRA On 07-February-08			jFra	9.0000	9.0830	0.0219	0.0221	0.00
17/08/2006	JFRA On 03-May-07			jFra	8.8400	8.9200	0.0216	0.0218	0.00
17/08/2006	JFRA On 02-August-07			jFra	8.9200	8.9800	0.0218	0.0219	0.00
17/08/2006	JFRA On 02-November-06			jFra	8.4400	8.4580	0.0206	0.0206	0.00
17/08/2006	JFRA On 01-November-07			jFra	9.0000	9.0940	0.0236	0.0238	0.00
17/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3115	3210	3115	3210	0.00
17/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	136	126	136	126	0.00
17/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26077	26201	26077	26201	0.00
17/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22395	22321	22395	22321	0.00

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17/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3508	3673	3508	3673	0.00
17/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	235	209	235	209	0.00
17/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3796	3913	3796	3913	0.00
17/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	325	304	325	304	0.00
17/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3517	3570	3517	3570	0.00
17/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	11	10	11	10	0.00
17/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4339	4546	4339	4546	0.00
17/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	410	368	410	368	0.00
17/08/2006	JN02 On 02-November-06			jNote	8.8700	8.9320	0.1620	0.1631	0.00
17/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	30561	31644	30561	31644	0.00
17/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	1017	931	1017	931	0.00
17/08/2006	JN05 On 02-November-06			jNote	8.9200	8.9810	0.3572	0.3591	0.00
17/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	66873	69210	66873	69210	0.00
17/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	8	6	8	6	0.00
17/08/2006	JN10 On 02-November-06			jNote	8.7800	8.8370	0.5789	0.5814	0.00
17/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	100656	104405	100656	104405	0.00
17/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
17/08/2006	JROD On 31-January-07			jRod	8.2200	8.2270	0.0013	0.0013	0.00
17/08/2006	JROD On 28-February-07			jRod	8.0200	8.0270	0.0003	0.0004	0.00
17/08/2006	JROD On 31-August-06			jRod	7.3400	7.3380	0.0015	0.0015	0.00
17/08/2006	JROD On 29-September-06			jRod	7.6200	7.6260	0.0007	0.0007	0.00
17/08/2006	JROD On 31-October-06			jRod	7.9700	7.9730	0.0001	0.0001	0.00
17/08/2006	JROD On 30-November-06			jRod	7.7700	7.7700	0.0010	0.0009	0.00
17/08/2006	JROD On 29-December-06			jRod	7.9900	7.9950	0.0001	0.0002	0.00
17/08/2006	R153 On 01-February-07			Bond Future	8.3900	8.4530	119.6332	119.4297	0.00
17/08/2006	R153 On 02-November-06			Bond Future	8.5000	8.5450	116.8232	116.6490	418.00
17/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	16083	15078	16083	15078	0.00
17/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	14147	15177	14147	15177	0.00
17/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	5634	5085	5634	5085	0.00
17/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	14218	15412	14218	15412	101.00
17/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	10690	9844	10690	9844	0.00
17/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	8774	9670	8774	9670	0.00
17/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	17049	16009	17049	16009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	13475	14470	13475	14470	0.00
17/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	9719	8923	9719	8923	0.00
17/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	9545	10491	9545	10491	0.00
17/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	18046	16973	18046	16973	0.00
17/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	12837	13798	12837	13798	0.00
17/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	15022	13988	15022	13988	0.00
17/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6173	6881	6173	6881	0.00
17/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	8801	8055	8801	8055	0.00
17/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	10372	11368	10372	11368	0.00
17/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	22273	21070	22273	21070	0.00
17/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	10553	11385	10553	11385	0.00
17/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	12490	11627	12490	11627	0.00
17/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	17135	18307	17135	18307	0.00
17/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	27995	26647	27995	26647	0.00
17/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	8205	8892	8205	8892	0.00
17/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	8621	7942	8621	7942	0.00
17/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	21562	22918	21562	22918	0.00
17/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2808	2482	2808	2482	0.00
17/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	20237	21653	20237	21653	0.00
17/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	5563	5063	5563	5063	0.00
17/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	26875	28410	26875	28410	0.00
17/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1161	1002	1161	1002	0.00
17/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	27521	29103	27521	29103	0.00
17/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	3268	2930	3268	2930	0.00
17/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	33029	34726	33029	34726	0.00
17/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	370	310	370	310	0.00
17/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	35747	37429	35747	37429	0.00
17/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	2004	1779	2004	1779	0.00
17/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	40292	42103	40292	42103	0.00
17/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	120	99	120	99	0.00
17/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44602	46323	44602	46323	0.00
17/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	1169	1028	1169	1028	0.00
17/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	48064	49958	48064	49958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	33	27	33	27	0.00
17/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	53710	55446	53710	55446	0.00
17/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	340	293	340	293	0.00
17/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	64687	66675	64687	66675	0.00
17/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	648	564	648	564	0.00
17/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	56228	58180	56228	58180	0.00
17/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	34173	32700	34173	32700	0.00
17/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	6385	6947	6385	6947	0.00
17/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	8	6	8	6	0.00
17/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	62970	64710	62970	64710	0.00
17/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	2	1	2	1	0.00
17/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	72340	74081	72340	74081	0.00
17/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	21288	20049	21288	20049	0.00
17/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	3848	4351	3848	4351	0.00
17/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	28293	26894	28293	26894	0.00
17/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2343	2686	2343	2686	0.00
17/08/2006	R157 On 01-February-07			Bond Future	8.5600	8.6040	135.0242	134.6814	0.00
17/08/2006	R157 On 02-November-06			Bond Future	8.5700	8.6200	132.1077	131.7425	14.00
17/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	32554	30868	32554	30868	0.00
17/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	29411	31153	29411	31153	0.00
17/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1722	1470	1722	1470	0.00
17/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	63636	67035	63636	67035	171.00
17/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	17159	15637	17159	15637	0.00
17/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	22295	24424	22295	24424	100.00
17/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	20981	19246	20981	19246	0.00
17/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	18789	20705	18789	20705	0.00
17/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	34405	32655	34405	32655	0.00
17/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	27702	29381	27702	29381	0.00
17/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	23041	21201	23041	21201	20.00
17/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	17206	19016	17206	19016	20.00
17/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	38279	36404	38279	36404	0.00
17/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	24497	26051	24497	26051	0.00
17/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	27442	25396	27442	25396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	14360	15966	14360	15966	0.00
17/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	30762	29138	30762	29138	0.00
17/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	31192	32996	31192	32996	0.00
17/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	19020	17390	19020	17390	0.00
17/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	20484	22506	20484	22506	0.00
17/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	29029	27468	29029	27468	0.00
17/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	33045	34912	33045	34912	0.00
17/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	50693	48549	50693	48549	0.00
17/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	19441	20726	19441	20726	0.00
17/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	39789	37280	39789	37280	0.00
17/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	8833	9975	8833	9975	0.00
17/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	20347	19107	20347	19107	0.00
17/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	42494	44681	42494	44681	0.00
17/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	9498	8498	9498	8498	0.00
17/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	33200	35851	33200	35851	0.00
17/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	4476	3918	4476	3918	0.00
17/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	47102	50195	47102	50195	0.00
17/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	13329	12404	13329	12404	0.00
17/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	53947	56450	53947	56450	0.00
17/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	8001	7366	8001	7366	0.00
17/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	67439	70233	67439	70233	0.00
17/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	638	535	638	535	0.00
17/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	82214	85762	82214	85762	0.00
17/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4917	4494	4917	4494	0.00
17/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	83531	86536	83531	86536	0.00
17/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	203	167	203	167	0.00
17/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	101822	105438	101822	105438	0.00
17/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2864	2598	2864	2598	0.00
17/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	101017	104180	101017	104180	0.00
17/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	13	10	13	10	0.00
17/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	142896	146545	142896	146545	0.00
17/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	55	45	55	45	0.00
17/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	122107	125748	122107	125748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	53768	50890	53768	50890	0.00
17/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5273	6046	5273	6046	0.00
17/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	68772	65622	68772	65622	0.00
17/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3064	3566	3064	3566	0.00
17/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	84343	81007	84343	81007	0.00
17/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1744	2060	1744	2060	0.00
17/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1577	1420	1577	1420	0.00
17/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	119641	122913	119641	122913	0.00
17/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	63188	60802	63188	60802	0.00
17/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	14786	15828	14786	15828	0.00
17/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	76421	73829	76421	73829	0.00
17/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11183	12019	11183	12019	0.00
17/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	90232	87469	90232	87469	0.00
17/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8464	9129	8464	9129	0.00
17/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	15413	13998	15413	13998	0.00
17/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	24233	26470	24233	26470	0.00
17/08/2006	R186 On 01-February-07			Bond Future	8.3300	8.3910	122.1945	121.5611	0.00
17/08/2006	R186 On 02-November-06			Bond Future	8.3400	8.3940	124.8970	124.2601	59.00
17/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	47668	44661	47668	44661	0.00
17/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	51470	54797	51470	54797	0.00
17/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	28050	25228	28050	25228	0.00
17/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	32212	35760	32212	35760	0.00
17/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	60011	56560	60011	56560	0.00
17/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	41706	44589	41706	44589	0.00
17/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	40394	36836	40394	36836	0.00
17/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	22317	25128	22317	25128	0.00
17/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	44777	41885	44777	41885	0.00
17/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	54205	57647	54205	57647	0.00
17/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	25323	22690	25323	22690	0.00
17/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	35145	38882	35145	38882	0.00
17/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	41964	39188	41964	39188	0.00
17/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	57057	60615	57057	60615	0.00
17/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	22700	20256	22700	20256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	38223	42148	38223	42148	0.00
17/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	31610	29306	31610	29306	0.00
17/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	69773	73803	69773	73803	0.00
17/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	13813	12103	13813	12103	0.00
17/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	52552	57211	52552	57211	0.00
17/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	20879	19157	20879	19157	0.00
17/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	88823	93434	88823	93434	0.00
17/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	6405	5468	6405	5468	0.00
17/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	75122	80554	75122	80554	0.00
17/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	12689	11501	12689	11501	0.00
17/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	111506	116652	111506	116652	0.00
17/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	2390	1978	2390	1978	0.00
17/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	102193	108151	102193	108151	0.00
17/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	6938	6199	6938	6199	0.00
17/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	137766	143360	137766	143360	0.00
17/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	670	535	670	535	0.00
17/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	132716	138950	132716	138950	0.00
17/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3914	3463	3914	3463	0.00
17/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	167941	173823	167941	173823	0.00
17/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	184	143	184	143	0.00
17/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	165679	172008	165679	172008	0.00
17/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2065	1809	2065	1809	0.00
17/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	200532	206610	200532	206610	0.00
17/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	41	31	41	31	0.00
17/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	200247	206607	200247	206607	0.00
17/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	58677	54301	58677	54301	0.00
17/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	13675	15668	13675	15668	0.00
17/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	79123	74100	79123	74100	0.00
17/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8132	9478	8132	9478	0.00
17/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	7	6	7	6	0.00
17/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	236241	242608	236241	242608	0.00
17/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1015	881	1015	881	0.00
17/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	235216	241415	235216	241415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	76981	73023	76981	73023	0.00
17/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	31906	34282	31906	34282	0.00
17/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	95208	90806	95208	90806	0.00
17/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	24284	26216	24284	26216	0.00
17/08/2006	R194 On 01-February-07			Bond Future	8.5600	8.6350	105.8122	105.7368	0.00
17/08/2006	R194 On 02-November-06			Bond Future	8.5200	8.5900	103.6505	103.5690	0.00
17/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	5435	5058	5435	5058	0.00
17/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	4530	4908	4530	4908	0.00
17/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	4031	3626	4031	3626	0.00
17/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3093	3503	3093	3503	0.00
17/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5737	5349	5737	5349	0.00
17/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4331	4696	4331	4696	0.00
17/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	6047	5647	6047	5647	0.00
17/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4139	4493	4139	4493	0.00
17/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3691	3308	3691	3308	0.00
17/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	3370	3802	3370	3802	0.00
17/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4574	4234	4574	4234	0.00
17/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5178	5592	5178	5592	0.00
17/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	3368	3008	3368	3008	0.00
17/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	3664	4119	3664	4119	0.00
17/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	3333	3055	3333	3055	0.00
17/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	6458	6934	6458	6934	0.00
17/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1939	1691	1939	1691	0.00
17/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	5332	5899	5332	5899	0.00
17/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	988	839	988	839	0.00
17/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	7490	8157	7490	8157	0.00
17/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	2284	2069	2284	2069	0.00
17/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	7940	8479	7940	8479	0.00
17/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	425	350	425	350	0.00
17/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	10050	10790	10050	10790	0.00
17/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1485	1327	1485	1327	0.00
17/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	9681	10277	9681	10277	0.00
17/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	896	789	896	789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11642	12289	11642	12289	0.00
17/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	148	117	148	117	0.00
17/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	12909	13694	12909	13694	0.00
17/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	560	488	560	488	0.00
17/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	13865	14547	13865	14547	0.00
17/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	51	40	51	40	0.00
17/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	15963	16766	15963	16766	0.00
17/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	336	290	336	290	0.00
17/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	16209	16917	16209	16917	0.00
17/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	15	12	15	12	0.00
17/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	19090	19901	19090	19901	0.00
17/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	192	164	192	164	0.00
17/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	18644	19370	18644	19370	0.00
17/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	4	3	4	3	0.00
17/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	22256	23070	22256	23070	0.00
17/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
17/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	31866	32681	31866	32681	0.00
17/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
17/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	28648	29463	28648	29463	0.00
17/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
17/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	25444	26258	25444	26258	0.00
17/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	27	23	27	23	0.00
17/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	26272	27021	26272	27021	0.00
17/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	55	46	55	46	0.00
17/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	23692	24437	23692	24437	0.00
17/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	105	89	105	89	0.00
17/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	21145	21883	21145	21883	0.00
17/08/2006	R201 On 01-February-07			Bond Future	8.5600	8.6140	102.2071	101.8781	0.00
17/08/2006	R201 On 02-November-06			Bond Future	8.5500	8.6090	104.4544	104.1179	26.00
17/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	27042	25414	27042	25414	0.00
17/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	24544	26207	24544	26207	0.00
17/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	17257	15612	17257	15612	0.00
17/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	14414	16133	14414	16133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	28653	26969	28653	26969	0.00
17/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	23328	24934	23328	24934	0.00
17/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	18923	17181	18923	17181	0.00
17/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	13188	14811	13188	14811	0.00
17/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	32002	30206	32002	30206	0.00
17/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	21050	22544	21050	22544	0.00
17/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	22474	20545	22474	20545	0.00
17/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	10989	12424	10989	12424	0.00
17/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	25474	23904	25474	23904	0.00
17/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	25815	27535	25815	27535	0.00
17/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	15669	14122	15669	14122	0.00
17/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	15727	17545	15727	17545	0.00
17/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	23950	22438	23950	22438	0.00
17/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	27140	28919	27140	28919	0.00
17/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	14161	12712	14161	12712	0.00
17/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	17131	19048	17131	19048	0.00
17/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	41060	39005	41060	39005	0.00
17/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	16217	17453	16217	17453	0.00
17/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	32375	30022	32375	30022	0.00
17/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	6698	7710	6698	7710	0.00
17/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	17045	15831	17045	15831	0.00
17/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	34634	36710	34634	36710	0.00
17/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	7936	6972	7936	6972	0.00
17/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	25631	28032	25631	28032	0.00
17/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	3810	3262	3810	3262	0.00
17/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	36505	39322	36505	39322	0.00
17/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11382	10463	11382	10463	0.00
17/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	43632	46003	43632	46003	0.00
17/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	7057	6410	7057	6410	0.00
17/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	54235	56878	54235	56878	0.00
17/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1499	1245	1499	1245	0.00
17/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	49475	52585	49475	52585	0.00
17/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	567	461	567	461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	64110	67368	64110	67368	0.00
17/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	4468	4024	4468	4024	0.00
17/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	66846	69693	66846	69693	0.00
17/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	185	147	185	147	0.00
17/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	79587	82914	79587	82914	0.00
17/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2696	2408	2696	2408	0.00
17/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	80553	83555	80553	83555	0.00
17/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1547	1370	1547	1370	0.00
17/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	95167	98280	95167	98280	0.00
17/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	52	40	52	40	0.00
17/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	95612	98965	95612	98965	0.00
17/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	12	9	12	9	0.00
17/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	112035	115397	112035	115397	0.00
17/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	43572	40885	43572	40885	0.00
17/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	3961	4639	3961	4639	0.00
17/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	843	740	843	740	0.00
17/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	110515	113703	110515	113703	0.00
17/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	50887	48603	50887	48603	0.00
17/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12400	13407	12400	13407	0.00
17/08/2006	R203 On 01-February-07			Bond Future	8.5400	8.5880	101.3051	100.9457	0.00
17/08/2006	R203 On 02-November-06			Bond Future	8.5300	8.5820	99.2333	98.8755	0.00
17/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	21580	19729	21580	19729	0.00
17/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	17175	18917	17175	18917	0.00
17/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	15499	13638	15499	13638	0.00
17/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	10686	12403	10686	12403	0.00
17/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	27299	25151	27299	25151	0.00
17/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	12826	14272	12826	14272	0.00
17/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	21764	19462	21764	19462	0.00
17/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	6742	8019	6742	8019	0.00
17/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	23403	21451	23403	21451	0.00
17/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	15626	17269	15626	17269	0.00
17/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	13674	11963	13674	11963	0.00
17/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	12296	14163	12296	14163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	18194	16543	18194	16543	0.00
17/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	20577	22520	20577	22520	0.00
17/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	11986	10425	11986	10425	0.00
17/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	14058	16076	14058	16076	0.00
17/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	17459	15448	17459	15448	0.00
17/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	9227	10794	9227	10794	0.00
17/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	19844	18092	19844	18092	0.00
17/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	18825	20668	18825	20668	0.00
17/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	38382	35781	38382	35781	0.00
17/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	7437	8429	7437	8429	0.00
17/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	5582	4707	5582	4707	0.00
17/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	25155	27859	25155	27859	0.00
17/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	11261	10093	11261	10093	0.00
17/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	30891	33317	30891	33317	0.00
17/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	6417	5663	6417	5663	0.00
17/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	43697	46538	43697	46538	0.00
17/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	2140	1745	2140	1745	0.00
17/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	39629	42814	39629	42814	0.00
17/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	3339	2900	3339	2900	0.00
17/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	58683	61837	58683	61837	0.00
17/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	659	520	659	520	0.00
17/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	56493	59932	56493	59932	0.00
17/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1575	1345	1575	1345	0.00
17/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	75406	78770	75406	78770	0.00
17/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	160	122	160	122	0.00
17/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	74776	78317	74776	78317	0.00
17/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	669	562	669	562	0.00
17/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	93422	96908	93422	96908	0.00
17/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	30	22	30	22	0.00
17/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	93880	97450	93880	97450	0.00
17/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	4	3	4	3	0.00
17/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	113550	117127	113550	117127	0.00
17/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

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17/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	154374	157953	154374	157953	0.00
17/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	133716	137295	133716	137295	0.00
17/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	26	21	26	21	0.00
17/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	152271	155860	152271	155860	0.00
17/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	86	70	86	70	0.00
17/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	132034	135612	132034	135612	0.00
17/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	254	210	254	210	0.00
17/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	112375	115925	112375	115925	0.00
17/08/2006	R204 On 01-February-07			Bond Future	8.5200	8.5780	97.2165	96.7649	0.00
17/08/2006	R204 On 02-November-06			Bond Future	8.5100	8.5750	99.1908	98.7410	0.00
17/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	35336	33013	35336	33013	0.00
17/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	29249	31442	29249	31442	0.00
17/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	22849	20534	22849	20534	0.00
17/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	16546	18728	16546	18728	0.00
17/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	41677	39123	41677	39123	0.00
17/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	24977	26939	24977	26939	0.00
17/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	24976	22531	24976	22531	0.00
17/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	15076	17129	15076	17129	0.00
17/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	33322	31079	33322	31079	0.00
17/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	30810	33083	30810	33083	0.00
17/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	20814	18631	20814	18631	0.00
17/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	18127	20441	18127	20441	0.00
17/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	31362	29200	31362	29200	0.00
17/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	32442	34795	32442	34795	0.00
17/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	18876	16826	18876	16826	0.00
17/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	19823	22270	19823	22270	0.00
17/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	37400	34999	37400	34999	0.00
17/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	27758	29873	27758	29873	0.00
17/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	29492	26798	29492	26798	0.00
17/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	12454	14256	12454	14256	0.00
17/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	53130	50224	53130	50224	0.00
17/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	19091	20700	19091	20700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	42098	38854	42098	38854	0.00
17/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	7528	8781	7528	8781	0.00
17/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	22427	20680	22427	20680	0.00
17/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	41740	44509	41740	44509	0.00
17/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	10714	9329	10714	9329	0.00
17/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	30113	33225	30113	33225	0.00
17/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5203	4404	5203	4404	0.00
17/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43534	47232	43534	47232	0.00
17/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	15061	13730	15061	13730	0.00
17/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	53075	56261	53075	56261	0.00
17/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	9359	8419	9359	8419	0.00
17/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	66555	70131	66555	70131	0.00
17/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	2072	1696	2072	1696	0.00
17/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	59830	63952	59830	63952	0.00
17/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	5914	5270	5914	5270	0.00
17/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	82787	86658	82787	86658	0.00
17/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	784	626	784	626	0.00
17/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	78479	82818	78479	82818	0.00
17/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	254	198	254	198	0.00
17/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	98410	102851	98410	102851	0.00
17/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	3552	3134	3552	3134	0.00
17/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	100610	104708	100610	104708	0.00
17/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	70	53	70	53	0.00
17/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	119226	123707	119226	123707	0.00
17/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	2022	1766	2022	1766	0.00
17/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	119788	124049	119788	124049	0.00
17/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	3	2	3	2	0.00
17/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	162844	167341	162844	167341	0.00
17/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	16	12	16	12	0.00
17/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	140729	145222	140729	145222	0.00
17/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	551	472	551	472	0.00
17/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	161368	165805	161368	165805	0.00
17/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	1088	941	1088	941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	140102	144471	140102	144471	0.00
17/08/2006	R207 On 01-February-07			Bond Future	8.4900	8.5560	90.8149	90.3311	0.00
17/08/2006	R207 On 02-November-06			Bond Future	8.4900	8.5550	92.5286	92.0473	0.00
17/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	23244	20758	23244	20758	0.00
17/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	18837	21189	18837	21189	0.00
17/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	10867	8309	10867	8309	0.00
17/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	6418	8672	6418	8672	0.00
17/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	25166	22548	25166	22548	0.00
17/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	17169	19390	17169	19390	0.00
17/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	13084	10203	13084	10203	0.00
17/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	5010	6942	5010	6942	0.00
17/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	27175	24426	27175	24426	0.00
17/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	15607	17697	15607	17697	0.00
17/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	15519	12329	15519	12329	0.00
17/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	3841	5463	3841	5463	0.00
17/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	19664	17443	19664	17443	0.00
17/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	22497	25114	22497	25114	0.00
17/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	7137	5230	7137	5230	0.00
17/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	9997	12903	9997	12903	0.00
17/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	21409	19055	21409	19055	0.00
17/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	20612	23097	20612	23097	0.00
17/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	31444	28439	31444	28439	0.00
17/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	12792	14626	12792	14626	0.00
17/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	20959	17222	20959	17222	0.00
17/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2131	3206	2131	3206	0.00
17/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	8882	6652	8882	6652	0.00
17/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	8077	10660	8077	10660	0.00
17/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	13589	11884	13589	11884	0.00
17/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	31140	34274	31140	34274	0.00
17/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	2461	1641	2461	1641	0.00
17/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	20186	24178	20186	24178	0.00
17/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	7973	6841	7973	6841	0.00
17/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	44381	48087	44381	48087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	399	233	399	233	0.00
17/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	37174	41820	37174	41820	0.00
17/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	4289	3607	4289	3607	0.00
17/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	60077	64233	60077	64233	0.00
17/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	35	18	35	18	0.00
17/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	56397	61192	56397	61192	0.00
17/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	2100	1729	2100	1729	0.00
17/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	77809	82277	77809	82277	0.00
17/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	2	1	2	1	0.00
17/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	76506	81318	76506	81318	0.00
17/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	97219	102032	97219	102032	0.00
17/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	929	749	929	749	0.00
17/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	97118	101775	97118	101775	0.00
17/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	369	291	369	291	0.00
17/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	117612	122372	117612	122372	0.00
17/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	118524	123337	118524	123337	0.00
17/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	140439	145252	140439	145252	0.00
17/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	36703	32151	36703	32151	0.00
17/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	340	600	340	600	0.00
17/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	131	101	131	101	0.00
17/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	139021	143829	139021	143829	0.00
17/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	43433	39846	43433	39846	0.00
17/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	7404	8656	7404	8656	0.00
17/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	41	31	41	31	0.00
17/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	161190	166019	161190	166019	0.00
18/08/2006	GOVI On 01-February-07			jGovi	242.0000	242.9430	241.9980	242.9430	0.00
18/08/2006	GOVI On 02-November-06			jGovi	237.0200	237.9870	237.0180	237.9870	886.00
18/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	120610	129863	120610	129863	0.00
18/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	630	433	630	433	0.00
18/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	71184	80482	71184	80482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1004	612	1004	612	0.00
18/08/2006	J153 On 31-August-10			jSwap	8.7900	8.7370	0.0488	0.0470	0.00
18/08/2006	J157 On 15-September-15			jSwap	8.8100	8.7750	0.0856	0.0836	0.00
18/08/2006	J186 On 21-December-26			jSwap	8.5400	8.6080	0.0995	0.1063	0.00
18/08/2006	J194 On 28-February-08			jSwap	8.4000	8.3590	0.0169	0.0161	0.00
18/08/2006	J201 On 22-December-14			jSwap	8.9000	8.8630	0.0829	0.0810	0.00
18/08/2006	J203 On 15-September-17			jSwap	8.7600	8.7290	0.0927	0.0907	0.00
18/08/2006	J204 On 21-December-18			jSwap	8.7500	8.7450	0.0945	0.0942	0.00
18/08/2006	J207 On 15-January-20			jSwap	8.7200	8.7260	0.0561	0.0570	0.00
18/08/2006	JBAR On 21-December-05			jBar	8.1500	8.1170	0.0000	0.0000	0.00
18/08/2006	JFRA On 01-February-07			jFra	8.7900	8.7210	0.0214	0.0213	0.00
18/08/2006	JFRA On 07-February-08			jFra	9.0600	9.0010	0.0221	0.0219	0.00
18/08/2006	JFRA On 03-May-07			jFra	8.9300	8.8420	0.0218	0.0216	0.00
18/08/2006	JFRA On 02-August-07			jFra	8.9800	8.9230	0.0219	0.0218	0.00
18/08/2006	JFRA On 02-November-06			jFra	8.4900	8.4360	0.0207	0.0206	0.00
18/08/2006	JFRA On 01-November-07			jFra	9.0700	8.9990	0.0238	0.0236	0.00
18/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3255	3115	3255	3115	0.00
18/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	118	136	118	136	0.00
18/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26132	26077	26132	26077	0.00
18/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22299	22395	22299	22395	0.00
18/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3683	3508	3683	3508	0.00
18/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	205	235	205	235	0.00
18/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	3908	3796	3908	3796	0.00
18/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	302	325	302	325	0.00
18/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3648	3517	3648	3517	0.00
18/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	8	11	8	11	0.00
18/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4491	4339	4491	4339	0.00
18/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	376	410	376	410	0.00
18/08/2006	JN02 On 02-November-06			jNote	8.9300	8.8670	0.1631	0.1620	0.00
18/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	31562	30561	31562	30561	0.00
18/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	888	1017	888	1017	0.00
18/08/2006	JN05 On 02-November-06			jNote	8.9800	8.9200	0.3589	0.3572	0.00
18/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	69013	66873	69013	66873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	5	8	5	8	0.00
18/08/2006	JN10 On 02-November-06			jNote	8.8200	8.7760	0.5802	0.5789	0.00
18/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	103013	100656	103013	100656	0.00
18/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
18/08/2006	JROD On 31-January-07			jRod	8.2300	8.2180	0.0017	0.0013	0.00
18/08/2006	JROD On 28-February-07			jRod	8.0200	8.0180	0.0007	0.0003	0.00
18/08/2006	JROD On 31-August-06			jRod	7.3300	7.3360	0.0010	0.0015	0.00
18/08/2006	JROD On 29-September-06			jRod	7.6300	7.6220	0.0003	0.0007	0.00
18/08/2006	JROD On 31-October-06			jRod	7.9800	7.9700	0.0005	0.0001	0.00
18/08/2006	JROD On 30-November-06			jRod	7.7800	7.7680	0.0005	0.0010	0.00
18/08/2006	JROD On 29-December-06			jRod	8.0000	7.9900	0.0006	0.0001	0.00
18/08/2006	R153 On 01-February-07			Bond Future	8.4900	8.3910	119.3020	119.6332	0.00
18/08/2006	R153 On 02-November-06			Bond Future	8.5700	8.4950	116.5533	116.8232	443.00
18/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	14352	16083	14352	16083	0.00
18/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15728	14147	15728	14147	0.00
18/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	8349	9719	8349	9719	0.00
18/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10873	9545	10873	9545	0.00
18/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	4666	5634	4666	5634	0.00
18/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15949	14218	15949	14218	101.00
18/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	9241	10690	9241	10690	0.00
18/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10024	8774	10024	8774	0.00
18/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	15260	17049	15260	17049	0.00
18/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	14998	13475	14998	13475	0.00
18/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	16201	18046	16201	18046	0.00
18/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14305	12837	14305	12837	0.00
18/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	13281	15022	13281	15022	0.00
18/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7131	6173	7131	6173	0.00
18/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	7511	8801	7511	8801	0.00
18/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11780	10372	11780	10372	0.00
18/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	20216	22273	20216	22273	0.00
18/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11809	10553	11809	10553	0.00
18/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10996	12490	10996	12490	0.00
18/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	18954	17135	18954	17135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	25703	27995	25703	27995	0.00
18/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9226	8205	9226	8205	0.00
18/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	7438	8621	7438	8621	0.00
18/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	23691	21562	23691	21562	0.00
18/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2219	2808	2219	2808	0.00
18/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22346	20237	22346	20237	0.00
18/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4685	5563	4685	5563	0.00
18/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29310	26875	29310	26875	0.00
18/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	865	1161	865	1161	0.00
18/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	29923	27521	29923	27521	0.00
18/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2671	3268	2671	3268	0.00
18/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	35745	33029	35745	33029	0.00
18/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	256	370	256	370	0.00
18/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	38331	35747	38331	35747	0.00
18/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1603	2004	1603	2004	0.00
18/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	43205	40292	43205	40292	0.00
18/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	78	120	78	120	0.00
18/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47259	44602	47259	44602	0.00
18/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	915	1169	915	1169	0.00
18/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	51122	48064	51122	48064	0.00
18/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	20	33	20	33	0.00
18/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	56396	53710	56396	53710	0.00
18/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	254	340	254	340	0.00
18/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	67914	64687	67914	64687	0.00
18/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	495	648	495	648	0.00
18/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	59388	56228	59388	56228	0.00
18/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	31682	34173	31682	34173	0.00
18/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7207	6385	7207	6385	0.00
18/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	4	8	4	8	0.00
18/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	65665	62970	65665	62970	0.00
18/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
18/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75038	72340	75038	72340	0.00
18/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	19242	21288	19242	21288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4500	3848	4500	3848	0.00
18/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	26020	28293	26020	28293	0.00
18/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2769	2343	2769	2343	0.00
18/08/2006	R157 On 01-February-07			Bond Future	8.6400	8.5560	134.4037	135.0242	0.00
18/08/2006	R157 On 02-November-06			Bond Future	8.6400	8.5700	131.6296	132.1077	14.00
18/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	27609	30762	27609	30762	0.00
18/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	34244	31192	34244	31192	0.00
18/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	16615	19020	16615	19020	0.00
18/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	22860	20484	22860	20484	0.00
18/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	29287	32554	29287	32554	0.00
18/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32349	29411	32349	29411	0.00
18/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	1310	1722	1310	1722	0.00
18/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	68005	63636	68005	63636	171.00
18/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	14900	17159	14900	17159	0.00
18/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	24816	22295	24816	22295	100.00
18/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	18434	20981	18434	20981	0.00
18/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	21022	18789	21022	18789	0.00
18/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	31025	34405	31025	34405	0.00
18/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30527	27702	30527	27702	0.00
18/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	20354	23041	20354	23041	20.00
18/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	19299	17206	19299	17206	20.00
18/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	34674	38279	34674	38279	0.00
18/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27097	24497	27097	24497	0.00
18/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	24486	27442	24486	27442	0.00
18/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16186	14360	16186	14360	0.00
18/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	25991	29029	25991	29029	0.00
18/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	36211	33045	36211	33045	0.00
18/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	46593	50693	46593	50693	0.00
18/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21546	19441	21546	19441	0.00
18/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	36249	39789	36249	39789	0.00
18/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	10074	8833	10074	8833	0.00
18/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	17909	20347	17909	20347	0.00
18/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	46260	42494	46260	42494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	7968	9498	7968	9498	0.00
18/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	36450	33200	36450	33200	0.00
18/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	3594	4476	3594	4476	0.00
18/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	51000	47102	51000	47102	0.00
18/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	11493	13329	11493	13329	0.00
18/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	58316	53947	58316	53947	0.00
18/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	6729	8001	6729	8001	0.00
18/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	72372	67439	72372	67439	0.00
18/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	463	638	463	638	0.00
18/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	86820	82214	86820	82214	0.00
18/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	4057	4917	4057	4917	0.00
18/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	88876	83531	88876	83531	0.00
18/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	140	203	140	203	0.00
18/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	106540	101822	106540	101822	0.00
18/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	2316	2864	2316	2864	0.00
18/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	106674	101017	106674	101017	0.00
18/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	8	13	8	13	0.00
18/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	147671	142896	147671	142896	0.00
18/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	36	55	36	55	0.00
18/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	126868	122107	126868	122107	0.00
18/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	49788	53768	49788	53768	0.00
18/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6073	5273	6073	5273	0.00
18/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	64485	68772	64485	68772	0.00
18/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3558	3064	3558	3064	0.00
18/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	79857	84343	79857	84343	0.00
18/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2038	1744	2038	1744	0.00
18/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1248	1577	1248	1577	0.00
18/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	125517	119641	125517	119641	0.00
18/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	58659	63188	58659	63188	0.00
18/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16462	14786	16462	14786	0.00
18/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	71535	76421	71535	76421	0.00
18/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12501	11183	12501	11183	0.00
18/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	85056	90232	85056	90232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	9493	8464	9493	8464	0.00
18/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	13300	15413	13300	15413	0.00
18/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	26901	24233	26901	24233	0.00
18/08/2006	R186 On 01-February-07			Bond Future	8.4300	8.3340	121.1197	122.1945	0.00
18/08/2006	R186 On 02-November-06			Bond Future	8.4300	8.3370	123.8162	124.8970	59.00
18/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	42247	47668	42247	47668	0.00
18/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	56798	51470	56798	51470	0.00
18/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	22872	28050	22872	28050	0.00
18/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37842	32212	37842	32212	0.00
18/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	53828	60011	53828	60011	0.00
18/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	46271	41706	46271	41706	0.00
18/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	33951	40394	33951	40394	0.00
18/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26682	22317	26682	22317	0.00
18/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	39556	44777	39556	44777	0.00
18/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	59732	54205	59732	54205	0.00
18/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	20474	25323	20474	25323	0.00
18/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	41104	35145	41104	35145	0.00
18/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	36945	41964	36945	41964	0.00
18/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	62786	57057	62786	57057	0.00
18/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	18184	22700	18184	22700	0.00
18/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	44515	38223	44515	38223	0.00
18/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	27417	31610	27417	31610	0.00
18/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	76328	69773	76328	69773	0.00
18/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	10610	13813	10610	13813	0.00
18/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	60157	52552	60157	52552	0.00
18/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	17719	20879	17719	20879	0.00
18/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	96411	88823	96411	88823	0.00
18/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	4618	6405	4618	6405	0.00
18/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	84144	75122	84144	75122	0.00
18/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	10491	12689	10491	12689	0.00
18/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	120056	111506	120056	111506	0.00
18/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1593	2390	1593	2390	0.00
18/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	112204	102193	112204	102193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	5559	6938	5559	6938	0.00
18/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	147134	137766	147134	137766	0.00
18/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	405	670	405	670	0.00
18/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	143259	132716	143259	132716	0.00
18/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	3062	3914	3062	3914	0.00
18/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	177837	167941	177837	167941	0.00
18/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	102	184	102	184	0.00
18/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	176406	165679	176406	165679	0.00
18/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1576	2065	1576	2065	0.00
18/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	210790	200532	210790	200532	0.00
18/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	21	41	21	41	0.00
18/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	211035	200247	211035	200247	0.00
18/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	50870	58677	50870	58677	0.00
18/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	16677	13675	16677	13675	0.00
18/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	70276	79123	70276	79123	0.00
18/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10092	8132	10092	8132	0.00
18/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	3	7	3	7	0.00
18/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	247045	236241	247045	236241	0.00
18/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	754	1015	754	1015	0.00
18/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	245703	235216	245703	235216	0.00
18/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	69939	76981	69939	76981	0.00
18/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35612	31906	35612	31906	0.00
18/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	87427	95208	87427	95208	0.00
18/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	27252	24284	27252	24284	0.00
18/08/2006	R194 On 01-February-07			Bond Future	8.6700	8.5600	105.6986	105.8122	0.00
18/08/2006	R194 On 02-November-06			Bond Future	8.6300	8.5240	103.5196	103.6505	0.00
18/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	4033	4574	4033	4574	0.00
18/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5772	5178	5772	5178	0.00
18/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2745	3368	2745	3368	0.00
18/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4350	3664	4350	3664	0.00
18/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4837	5435	4837	5435	0.00
18/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5068	4530	5068	4530	0.00
18/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	3335	4031	3335	4031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3705	3093	3705	3093	0.00
18/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	5122	5737	5122	5737	0.00
18/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4851	4331	4851	4331	0.00
18/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5414	6047	5414	6047	0.00
18/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4641	4139	4641	4139	0.00
18/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	3032	3691	3032	3691	0.00
18/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4019	3370	4019	3370	0.00
18/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2888	3333	2888	3333	0.00
18/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7149	6458	7149	6458	0.00
18/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1505	1939	1505	1939	0.00
18/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6206	5332	6206	5332	0.00
18/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	724	988	724	988	0.00
18/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8535	7490	8535	7490	0.00
18/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1938	2284	1938	2284	0.00
18/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8729	7940	8729	7940	0.00
18/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	290	425	290	425	0.00
18/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11224	10050	11224	10050	0.00
18/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1230	1485	1230	1485	0.00
18/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10561	9681	10561	9681	0.00
18/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	722	896	722	896	0.00
18/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12603	11642	12603	11642	0.00
18/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	93	148	93	148	0.00
18/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14162	12909	14162	12909	0.00
18/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	442	560	442	560	0.00
18/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	14882	13865	14882	13865	0.00
18/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	30	51	30	51	0.00
18/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17250	15963	17250	15963	0.00
18/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	259	336	259	336	0.00
18/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17268	16209	17268	16209	0.00
18/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	8	15	8	15	0.00
18/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20392	19090	20392	19090	0.00
18/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	145	192	145	192	0.00
18/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	19733	18644	19733	18644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	2	4	2	4	0.00
18/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	23562	22256	23562	22256	0.00
18/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33175	31866	33175	31866	0.00
18/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	29956	28648	29956	28648	0.00
18/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
18/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	26752	25444	26752	25444	0.00
18/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	19	27	19	27	0.00
18/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27400	26272	27400	26272	0.00
18/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	40	55	40	55	0.00
18/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	24813	23692	24813	23692	0.00
18/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	78	105	78	105	0.00
18/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22253	21145	22253	21145	0.00
18/08/2006	R201 On 01-February-07			Bond Future	8.6400	8.5560	101.7141	102.2071	0.00
18/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.5510	103.9502	104.4544	26.00
18/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22956	25474	22956	25474	0.00
18/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28228	25815	28228	25815	0.00
18/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	13141	15669	13141	15669	0.00
18/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	18241	15727	18241	15727	0.00
18/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	24437	27042	24437	27042	0.00
18/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26870	24544	26870	24544	0.00
18/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	14579	17257	14579	17257	0.00
18/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	16777	14414	16777	14414	0.00
18/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	25962	28653	25962	28653	0.00
18/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25567	23328	25567	23328	0.00
18/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	16098	18923	16098	18923	0.00
18/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15405	13188	15405	13188	0.00
18/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	29142	32002	29142	32002	0.00
18/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	23121	21050	23121	21050	0.00
18/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	19368	22474	19368	22474	0.00
18/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12925	10989	12925	10989	0.00
18/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	21522	23950	21522	23950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29642	27140	29642	27140	0.00
18/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	11785	14161	11785	14161	0.00
18/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19797	17131	19797	17131	0.00
18/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	37814	41060	37814	41060	0.00
18/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17902	16217	17902	16217	0.00
18/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	28652	32375	28652	32375	0.00
18/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8017	6698	8017	6698	0.00
18/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	15077	17045	15077	17045	0.00
18/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37596	34634	37596	34634	0.00
18/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	6323	7936	6323	7936	0.00
18/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	29060	25631	29060	25631	0.00
18/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2874	3810	2874	3810	0.00
18/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	40611	36505	40611	36505	0.00
18/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9878	11382	9878	11382	0.00
18/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47058	43632	47058	43632	0.00
18/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5988	7057	5988	7057	0.00
18/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	58096	54235	58096	54235	0.00
18/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	1056	1499	1056	1499	0.00
18/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	54074	49475	54074	49475	0.00
18/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	377	567	377	567	0.00
18/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68961	64110	68961	64110	0.00
18/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3725	4468	3725	4468	0.00
18/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	71034	66846	71034	66846	0.00
18/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	116	185	116	185	0.00
18/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84559	79587	84559	79587	0.00
18/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	2207	2696	2207	2696	0.00
18/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84994	80553	84994	80553	0.00
18/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1242	1547	1242	1547	0.00
18/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	99792	95167	99792	95167	0.00
18/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	30	52	30	52	0.00
18/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100632	95612	100632	95612	0.00
18/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	7	12	7	12	0.00
18/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117071	112035	117071	112035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	39381	43572	39381	43572	0.00
18/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4813	3961	4813	3961	0.00
18/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	663	843	663	843	0.00
18/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115266	110515	115266	110515	0.00
18/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	47306	50887	47306	50887	0.00
18/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13750	12400	13750	12400	0.00
18/08/2006	R203 On 01-February-07			Bond Future	8.6200	8.5350	100.7160	101.3051	0.00
18/08/2006	R203 On 02-November-06			Bond Future	8.6200	8.5300	98.6356	99.2333	0.00
18/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	16878	19844	16878	19844	0.00
18/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	21750	18825	21750	18825	0.00
18/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	10681	13674	10681	13674	0.00
18/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	15280	12296	15280	12296	0.00
18/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	18450	21580	18450	21580	0.00
18/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	19936	17175	19936	17175	0.00
18/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	12254	15499	12254	15499	0.00
18/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	13418	10686	13418	10686	0.00
18/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23685	27299	23685	27299	0.00
18/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	15103	12826	15103	12826	0.00
18/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	17790	21764	17790	21764	0.00
18/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8745	6742	8745	6742	0.00
18/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	20109	23403	20109	23403	0.00
18/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	18224	15626	18224	15626	0.00
18/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	15394	18194	15394	18194	0.00
18/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	23667	20577	23667	20577	0.00
18/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	9245	11986	9245	11986	0.00
18/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	17296	14058	17296	14058	0.00
18/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	13964	17459	13964	17459	0.00
18/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	11709	9227	11709	9227	0.00
18/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	34037	38382	34037	38382	0.00
18/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8982	7437	8982	7437	0.00
18/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	4017	5582	4017	5582	0.00
18/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	29568	25155	29568	25155	0.00
18/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	9261	11261	9261	11261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	34783	30891	34783	30891	0.00
18/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	5114	6417	5114	6417	0.00
18/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	48286	43697	48286	43697	0.00
18/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1421	2140	1421	2140	0.00
18/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	44889	39629	44889	39629	0.00
18/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2572	3339	2572	3339	0.00
18/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	63806	58683	63806	58683	0.00
18/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	400	659	400	659	0.00
18/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	62212	56493	62212	56493	0.00
18/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1170	1575	1170	1575	0.00
18/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	80891	75406	80891	75406	0.00
18/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	88	160	88	160	0.00
18/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	80682	74776	80682	74776	0.00
18/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	478	669	478	669	0.00
18/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	99121	93422	99121	93422	0.00
18/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	15	30	15	30	0.00
18/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	99842	93880	99842	93880	0.00
18/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	2	4	2	4	0.00
18/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	119525	113550	119525	113550	0.00
18/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	160352	154374	160352	154374	0.00
18/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	139694	133716	139694	133716	0.00
18/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	16	26	16	26	0.00
18/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	158152	152271	158152	152271	0.00
18/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	56	86	56	86	0.00
18/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	137895	132034	137895	132034	0.00
18/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	174	254	174	254	0.00
18/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	118186	112375	118186	112375	0.00
18/08/2006	R204 On 01-February-07			Bond Future	8.6000	8.5150	96.6364	97.2165	0.00
18/08/2006	R204 On 02-November-06			Bond Future	8.5900	8.5130	98.6038	99.1908	0.00
18/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	28388	31362	28388	31362	0.00
18/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	35268	32442	35268	32442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	15947	18876	15947	18876	0.00
18/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22764	19823	22764	19823	0.00
18/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	32152	35336	32152	35336	0.00
18/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	31867	29249	31867	29249	0.00
18/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	19568	22849	19568	22849	0.00
18/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	19135	16546	19135	16546	0.00
18/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	38195	41677	38195	41677	0.00
18/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	27296	24977	27296	24977	0.00
18/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	21526	24976	21526	24976	0.00
18/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	17496	15076	17496	15076	0.00
18/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	30242	33322	30242	33322	0.00
18/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33531	30810	33531	30810	0.00
18/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	17708	20814	17708	20814	0.00
18/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20890	18127	20890	18127	0.00
18/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	34115	37400	34115	37400	0.00
18/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	30274	27758	30274	27758	0.00
18/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	25719	29492	25719	29492	0.00
18/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	14550	12454	14550	12454	0.00
18/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	49200	53130	49200	53130	0.00
18/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20961	19091	20961	19091	0.00
18/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	37633	42098	37633	42098	0.00
18/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8933	7528	8933	7528	0.00
18/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	20000	22427	20000	22427	0.00
18/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	45115	41740	45115	41740	0.00
18/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	8691	10714	8691	10714	0.00
18/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	33960	30113	33960	30113	0.00
18/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4009	5203	4009	5203	0.00
18/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48210	43534	48210	43534	0.00
18/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	13194	15061	13194	15061	0.00
18/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	57010	53075	57010	53075	0.00
18/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	8026	9359	8026	9359	0.00
18/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	71023	66555	71023	66555	0.00
18/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1498	2072	1498	2072	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	65126	59830	65126	59830	0.00
18/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4988	5914	4988	5914	0.00
18/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	87661	82787	87661	82787	0.00
18/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	536	784	536	784	0.00
18/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	84101	78479	84101	78479	0.00
18/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	163	254	163	254	0.00
18/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	104189	98410	104189	98410	0.00
18/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2943	3552	2943	3552	0.00
18/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	105802	100610	105802	100610	0.00
18/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	42	70	42	70	0.00
18/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	125068	119226	125068	119226	0.00
18/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1644	2022	1644	2022	0.00
18/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	125211	119788	125211	119788	0.00
18/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	2	3	2	3	0.00
18/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	168713	162844	168713	162844	0.00
18/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	9	16	9	16	0.00
18/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	146591	140729	146591	140729	0.00
18/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	430	551	430	551	0.00
18/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	167048	161368	167048	161368	0.00
18/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	867	1088	867	1088	0.00
18/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	145682	140102	145682	140102	0.00
18/08/2006	R207 On 01-February-07			Bond Future	8.5700	8.4890	90.2376	90.8149	0.00
18/08/2006	R207 On 02-November-06			Bond Future	8.5700	8.4890	91.9457	92.5286	0.00
18/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	18485	21409	18485	21409	0.00
18/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	23462	20612	23462	20612	0.00
18/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	6118	8882	6118	8882	0.00
18/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	11142	8077	11142	8077	0.00
18/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	20161	23244	20161	23244	0.00
18/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	21528	18837	21528	18837	0.00
18/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	7703	10867	7703	10867	0.00
18/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	9083	6418	9083	6418	0.00
18/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21927	25166	21927	25166	0.00
18/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	19703	17169	19703	17169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	9529	13084	9529	13084	0.00
18/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	7284	5010	7284	5010	0.00
18/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23781	27175	23781	27175	0.00
18/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	17986	15607	17986	15607	0.00
18/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	11591	15519	11591	15519	0.00
18/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5742	3841	5742	3841	0.00
18/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16899	19664	16899	19664	0.00
18/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	25505	22497	25505	22497	0.00
18/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4768	7137	4768	7137	0.00
18/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	13458	9997	13458	9997	0.00
18/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27747	31444	27747	31444	0.00
18/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14869	12792	14869	12792	0.00
18/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	16377	20959	16377	20959	0.00
18/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3377	2131	3377	2131	0.00
18/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	11448	13589	11448	13589	0.00
18/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	34772	31140	34772	31140	0.00
18/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1433	2461	1433	2461	0.00
18/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24987	20186	24987	20186	0.00
18/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	6535	7973	6535	7973	0.00
18/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	48716	44381	48716	44381	0.00
18/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	190	399	190	399	0.00
18/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42793	37174	42793	37174	0.00
18/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3412	4289	3412	4289	0.00
18/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	64973	60077	64973	60077	0.00
18/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	13	35	13	35	0.00
18/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	62204	56397	62204	56397	0.00
18/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1617	2100	1617	2100	0.00
18/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	83100	77809	83100	77809	0.00
18/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	2	0	2	0.00
18/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	82334	76506	82334	76506	0.00
18/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	103048	97219	103048	97219	0.00
18/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	691	929	691	929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	102653	97118	102653	97118	0.00
18/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	265	369	265	369	0.00
18/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	123280	117612	123280	117612	0.00
18/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	124353	118524	124353	118524	0.00
18/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	146268	140439	146268	140439	0.00
18/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	31166	36703	31166	36703	0.00
18/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	632	340	632	340	0.00
18/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	90	131	90	131	0.00
18/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	144753	139021	144753	139021	0.00
18/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	39057	43433	39057	43433	0.00
18/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8802	7404	8802	7404	0.00
18/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	27	41	27	41	0.00
18/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166950	161190	166950	161190	0.00
21/08/2006	GOVI On 01-February-07			jGovi	241.2700	241.9980	241.2700	241.9980	0.00
21/08/2006	GOVI On 02-November-06			jGovi	236.2700	237.0180	236.2670	237.0180	886.00
21/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	113503	120610	113503	120610	0.00
21/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	803	630	803	630	0.00
21/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	64028	71184	64028	71184	0.00
21/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1358	1004	1358	1004	0.00
21/08/2006	J153 On 31-August-10			jSwap	8.8900	8.7860	0.0526	0.0488	0.00
21/08/2006	J157 On 15-September-15			jSwap	8.9300	8.8070	0.0933	0.0856	0.00
21/08/2006	J186 On 21-December-26			jSwap	8.7700	8.5350	0.1205	0.0995	0.00
21/08/2006	J194 On 28-February-08			jSwap	8.4400	8.4030	0.0175	0.0169	0.00
21/08/2006	J201 On 22-December-14			jSwap	9.0200	8.8970	0.0899	0.0829	0.00
21/08/2006	J203 On 15-September-17			jSwap	8.8800	8.7570	0.1013	0.0927	0.00
21/08/2006	J204 On 21-December-18			jSwap	8.9000	8.7510	0.1055	0.0945	0.00
21/08/2006	J207 On 15-January-20			jSwap	8.8900	8.7150	0.0691	0.0561	0.00
21/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1540	0.0000	0.0000	0.00
21/08/2006	JFRA On 01-February-07			jFra	8.8200	8.7860	0.0215	0.0214	0.00
21/08/2006	JFRA On 07-February-08			jFra	9.1300	9.0640	0.0223	0.0221	0.00
21/08/2006	JFRA On 03-May-07			jFra	8.9800	8.9260	0.0219	0.0218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	JFRA On 02-August-07			jFra	9.0600	8.9790	0.0221	0.0219	0.00
21/08/2006	JFRA On 02-November-06			jFra	8.5200	8.4910	0.0208	0.0207	0.00
21/08/2006	JFRA On 01-November-07			jFra	9.1100	9.0700	0.0239	0.0238	0.00
21/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3330	3255	3330	3255	0.00
21/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	105	118	105	118	0.00
21/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26154	26132	26154	26132	0.00
21/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22147	22299	22147	22299	0.00
21/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3787	3683	3787	3683	0.00
21/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	185	205	185	205	0.00
21/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4063	3908	4063	3908	0.00
21/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	269	302	269	302	0.00
21/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3705	3648	3705	3648	0.00
21/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	6	8	6	8	0.00
21/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4575	4491	4575	4491	0.00
21/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	356	376	356	376	0.00
21/08/2006	JN02 On 02-November-06			jNote	8.9900	8.9300	0.1641	0.1631	0.00
21/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32520	31562	32520	31562	0.00
21/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	730	888	730	888	0.00
21/08/2006	JN05 On 02-November-06			jNote	9.1000	8.9760	0.3629	0.3589	0.00
21/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	73641	69013	73641	69013	0.00
21/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	2	5	2	5	0.00
21/08/2006	JN10 On 02-November-06			jNote	8.9400	8.8150	0.5854	0.5802	0.00
21/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	110610	103013	110610	103013	0.00
21/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
21/08/2006	JROD On 31-January-07			jRod	8.2300	8.2300	0.0013	0.0017	0.00
21/08/2006	JROD On 28-February-07			jRod	8.0200	8.0240	0.0004	0.0007	0.00
21/08/2006	JROD On 31-August-06			jRod	7.3300	7.3340	0.0015	0.0010	0.00
21/08/2006	JROD On 29-September-06			jRod	7.6200	7.6250	0.0007	0.0003	0.00
21/08/2006	JROD On 31-October-06			jRod	7.9900	7.9840	0.0002	0.0005	0.00
21/08/2006	JROD On 30-November-06			jRod	7.7900	7.7800	0.0009	0.0005	0.00
21/08/2006	JROD On 29-December-06			jRod	8.0100	8.0040	0.0002	0.0006	0.00
21/08/2006	R153 On 01-February-07			Bond Future	8.5700	8.4920	119.0568	119.3020	0.00
21/08/2006	R153 On 02-November-06			Bond Future	8.6600	8.5725	116.2670	116.5533	443.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13907	15260	13907	15260	0.00
21/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16097	14998	16097	14998	0.00
21/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7713	9241	7713	9241	0.00
21/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11359	10024	11359	10024	0.00
21/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13043	14352	13043	14352	0.00
21/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16871	15728	16871	15728	0.00
21/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	6908	8349	6908	8349	0.00
21/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	12296	10873	12296	10873	0.00
21/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3670	4666	3670	4666	0.00
21/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17817	15949	17817	15949	101.00
21/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14805	16201	14805	16201	0.00
21/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	15360	14305	15360	14305	0.00
21/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11426	13281	11426	13281	0.00
21/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8139	7131	8139	7131	0.00
21/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6158	7511	6158	7511	0.00
21/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	13291	11780	13291	11780	0.00
21/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18656	20216	18656	20216	0.00
21/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12701	11809	12701	11809	0.00
21/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9871	10996	9871	10996	0.00
21/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20281	18954	20281	18954	0.00
21/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23965	25703	23965	25703	0.00
21/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9939	9226	9939	9226	0.00
21/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6553	7438	6553	7438	0.00
21/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	25258	23691	25258	23691	0.00
21/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1633	2219	1633	2219	0.00
21/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	24624	22346	24624	22346	0.00
21/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4037	4685	4037	4685	0.00
21/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31113	29310	31113	29310	0.00
21/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	585	865	585	865	0.00
21/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	32507	29923	32507	29923	0.00
21/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2238	2671	2238	2671	0.00
21/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	37763	35745	37763	35745	0.00
21/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	155	256	155	256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41094	38331	41094	38331	0.00
21/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1315	1603	1315	1603	0.00
21/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	45368	43205	45368	43205	0.00
21/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	43	78	43	78	0.00
21/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50088	47259	50088	47259	0.00
21/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	733	915	733	915	0.00
21/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53392	51122	53392	51122	0.00
21/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	10	20	10	20	0.00
21/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59250	56396	59250	56396	0.00
21/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	193	254	193	254	0.00
21/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70305	67914	70305	67914	0.00
21/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	387	495	387	495	0.00
21/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61732	59388	61732	59388	0.00
21/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29793	31682	29793	31682	0.00
21/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7770	7207	7770	7207	0.00
21/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2	4	2	4	0.00
21/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68527	65665	68527	65665	0.00
21/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
21/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77901	75038	77901	75038	0.00
21/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17049	19242	17049	19242	0.00
21/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5171	4500	5171	4500	0.00
21/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23579	26020	23579	26020	0.00
21/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3191	2769	3191	2769	0.00
21/08/2006	R157 On 01-February-07			Bond Future	8.7200	8.6430	133.8932	134.4037	0.00
21/08/2006	R157 On 02-November-06			Bond Future	8.7200	8.6355	131.0164	131.6296	14.00
21/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	28191	31025	28191	31025	0.00
21/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	32799	30527	32799	30527	0.00
21/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	16948	20354	16948	20354	20.00
21/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	22026	19299	22026	19299	20.00
21/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24967	27609	24967	27609	0.00
21/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	36706	34244	36706	34244	0.00
21/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	13588	16615	13588	16615	0.00
21/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	25966	22860	25966	22860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26549	29287	26549	29287	0.00
21/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	34716	32349	34716	32349	0.00
21/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	850	1310	850	1310	0.00
21/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	73677	68005	73677	68005	171.00
21/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	12068	14900	12068	14900	0.00
21/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	28117	24816	28117	24816	100.00
21/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	15216	18434	15216	18434	0.00
21/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	23937	21022	23937	21022	0.00
21/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31654	34674	31654	34674	0.00
21/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29182	27097	29182	27097	0.00
21/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20721	24486	20721	24486	0.00
21/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	18553	16186	18553	16186	0.00
21/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	23444	25991	23444	25991	0.00
21/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	38769	36211	38769	36211	0.00
21/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	43141	46593	43141	46593	0.00
21/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	23199	21546	23199	21546	0.00
21/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31700	36249	31700	36249	0.00
21/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11657	10074	11657	10074	0.00
21/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15876	17909	15876	17909	0.00
21/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	49332	46260	49332	46260	0.00
21/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	6098	7968	6098	7968	0.00
21/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	40713	36450	40713	36450	0.00
21/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2557	3594	2557	3594	0.00
21/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	56096	51000	56096	51000	0.00
21/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9975	11493	9975	11493	0.00
21/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	61902	58316	61902	58316	0.00
21/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5690	6729	5690	6729	0.00
21/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	76438	72372	76438	72372	0.00
21/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	276	463	276	463	0.00
21/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	92765	86820	92765	86820	0.00
21/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3358	4057	3358	4057	0.00
21/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	93282	88876	93282	88876	0.00
21/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	76	140	76	140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	112608	106540	112608	106540	0.00
21/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1874	2316	1874	2316	0.00
21/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	111337	106674	111337	106674	0.00
21/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3	8	3	8	0.00
21/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	153800	147671	153800	147671	0.00
21/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	18	36	18	36	0.00
21/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	132983	126868	132983	126868	0.00
21/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	44650	49788	44650	49788	0.00
21/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7068	6073	7068	6073	0.00
21/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58945	64485	58945	64485	0.00
21/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4151	3558	4151	3558	0.00
21/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	74062	79857	74062	79857	0.00
21/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2376	2038	2376	2038	0.00
21/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	985	1248	985	1248	0.00
21/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	130359	125517	130359	125517	0.00
21/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	54847	58659	54847	58659	0.00
21/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	17755	16462	17755	16462	0.00
21/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	67426	71535	67426	71535	0.00
21/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13498	12501	13498	12501	0.00
21/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80711	85056	80711	85056	0.00
21/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	10253	9493	10253	9493	0.00
21/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	10663	13300	10663	13300	0.00
21/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	30397	26901	30397	26901	0.00
21/08/2006	R186 On 01-February-07			Bond Future	8.5100	8.4310	120.2769	121.1197	0.00
21/08/2006	R186 On 02-November-06			Bond Future	8.5100	8.4340	122.9797	123.8162	59.00
21/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	48901	53828	48901	53828	0.00
21/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	49773	46271	49773	46271	0.00
21/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	28931	33951	28931	33951	0.00
21/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	30027	26682	30027	26682	0.00
21/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	37941	42247	37941	42247	0.00
21/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	60920	56798	60920	56798	0.00
21/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	18879	22872	18879	22872	0.00
21/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	42214	37842	42214	37842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	35412	39556	35412	39556	0.00
21/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	64016	59732	64016	59732	0.00
21/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	16747	20474	16747	20474	0.00
21/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	45742	41104	45742	41104	0.00
21/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	32965	36945	32965	36945	0.00
21/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	67234	62786	67234	62786	0.00
21/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	14728	18184	14728	18184	0.00
21/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	49423	44515	49423	44515	0.00
21/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	24110	27417	24110	27417	0.00
21/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	81449	76328	81449	76328	0.00
21/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	8211	10610	8211	10610	0.00
21/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	66123	60157	66123	60157	0.00
21/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15249	17719	15249	17719	0.00
21/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	102369	96411	102369	96411	0.00
21/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3332	4618	3332	4618	0.00
21/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	91221	84144	91221	84144	0.00
21/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8796	10491	8796	10491	0.00
21/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	126788	120056	126788	120056	0.00
21/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	1050	1593	1050	1593	0.00
21/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	120026	112204	120026	112204	0.00
21/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4514	5559	4514	5559	0.00
21/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	154517	147134	154517	147134	0.00
21/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	238	405	238	405	0.00
21/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	151457	143259	151457	143259	0.00
21/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2424	3062	2424	3062	0.00
21/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	185627	177837	185627	177837	0.00
21/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	54	102	54	102	0.00
21/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	184723	176406	184723	176406	0.00
21/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1213	1576	1213	1576	0.00
21/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	218856	210790	218856	210790	0.00
21/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	10	21	10	21	0.00
21/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	219389	211035	219389	211035	0.00
21/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	44747	50870	44747	50870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	18918	16677	18918	16677	0.00
21/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	63322	70276	63322	70276	0.00
21/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11503	10092	11503	10092	0.00
21/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	3	1	3	0.00
21/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	255408	247045	255408	247045	0.00
21/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	564	754	564	754	0.00
21/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	253940	245703	253940	245703	0.00
21/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	64317	69939	64317	69939	0.00
21/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	38417	35612	38417	35612	0.00
21/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	81212	87427	81212	87427	0.00
21/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	29464	27252	29464	27252	0.00
21/08/2006	R194 On 01-February-07			Bond Future	8.7600	8.6730	105.6153	105.6986	0.00
21/08/2006	R194 On 02-November-06			Bond Future	8.7100	8.6300	103.4223	103.5196	0.00
21/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4392	4837	4392	4837	0.00
21/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5456	5068	5456	5068	0.00
21/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2815	3335	2815	3335	0.00
21/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4159	3705	4159	3705	0.00
21/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3630	4033	3630	4033	0.00
21/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6202	5772	6202	5772	0.00
21/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2282	2745	2282	2745	0.00
21/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4861	4350	4861	4350	0.00
21/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4662	5122	4662	5122	0.00
21/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5224	4851	5224	4851	0.00
21/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4941	5414	4941	5414	0.00
21/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5001	4641	5001	4641	0.00
21/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2540	3032	2540	3032	0.00
21/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4501	4019	4501	4019	0.00
21/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2560	2888	2560	2888	0.00
21/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7653	7149	7653	7149	0.00
21/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1190	1505	1190	1505	0.00
21/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6865	6206	6865	6206	0.00
21/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	539	724	539	724	0.00
21/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9323	8535	9323	8535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1684	1938	1684	1938	0.00
21/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9308	8729	9308	8729	0.00
21/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	200	290	200	290	0.00
21/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12107	11224	12107	11224	0.00
21/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1045	1230	1045	1230	0.00
21/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11210	10561	11210	10561	0.00
21/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	598	722	598	722	0.00
21/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13312	12603	13312	12603	0.00
21/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	58	93	58	93	0.00
21/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15101	14162	15101	14162	0.00
21/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	358	442	358	442	0.00
21/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15632	14882	15632	14882	0.00
21/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	17	30	17	30	0.00
21/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18210	17250	18210	17250	0.00
21/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	206	259	206	259	0.00
21/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18047	17268	18047	17268	0.00
21/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	4	8	4	8	0.00
21/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21361	20392	21361	20392	0.00
21/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	113	145	113	145	0.00
21/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20533	19733	20533	19733	0.00
21/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
21/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24535	23562	24535	23562	0.00
21/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34148	33175	34148	33175	0.00
21/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30929	29956	30929	29956	0.00
21/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27725	26752	27725	26752	0.00
21/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	14	19	14	19	0.00
21/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28227	27400	28227	27400	0.00
21/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	29	40	29	40	0.00
21/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25635	24813	25635	24813	0.00
21/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	59	78	59	78	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23067	22253	23067	22253	0.00
21/08/2006	R201 On 01-February-07			Bond Future	8.7100	8.6430	101.3365	101.7141	0.00
21/08/2006	R201 On 02-November-06			Bond Future	8.7100	8.6380	103.5642	103.9502	26.00
21/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23829	25962	23829	25962	0.00
21/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	27210	25567	27210	25567	0.00
21/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	13875	16098	13875	16098	0.00
21/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17042	15405	17042	15405	0.00
21/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	20962	22956	20962	22956	0.00
21/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30010	28228	30010	28228	0.00
21/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11157	13141	11157	13141	0.00
21/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20118	18241	20118	18241	0.00
21/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	22373	24437	22373	24437	0.00
21/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	28582	26870	28582	26870	0.00
21/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12474	14579	12474	14579	0.00
21/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	18533	16777	18533	16777	0.00
21/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26877	29142	26877	29142	0.00
21/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	24631	23121	24631	23121	0.00
21/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16918	19368	16918	19368	0.00
21/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14336	12925	14336	12925	0.00
21/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19599	21522	19599	21522	0.00
21/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	31496	29642	31496	29642	0.00
21/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9925	11785	9925	11785	0.00
21/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	21798	19797	21798	19797	0.00
21/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	35243	37814	35243	37814	0.00
21/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	19107	17902	19107	17902	0.00
21/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	25715	28652	25715	28652	0.00
21/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8941	8017	8941	8017	0.00
21/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13522	15077	13522	15077	0.00
21/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	39817	37596	39817	37596	0.00
21/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5079	6323	5079	6323	0.00
21/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	31677	29060	31677	29060	0.00
21/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2171	2874	2171	2874	0.00
21/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	43769	40611	43769	40611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8696	9878	8696	9878	0.00
21/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49652	47058	49652	47058	0.00
21/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5156	5988	5156	5988	0.00
21/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	61039	58096	61039	58096	0.00
21/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	738	1056	738	1056	0.00
21/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	57616	54074	57616	54074	0.00
21/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	245	377	245	377	0.00
21/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	72690	68961	72690	68961	0.00
21/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3149	3725	3149	3725	0.00
21/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	74233	71034	74233	71034	0.00
21/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	69	116	69	116	0.00
21/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	88374	84559	88374	84559	0.00
21/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1828	2207	1828	2207	0.00
21/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	88392	84994	88392	84994	0.00
21/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1007	1242	1007	1242	0.00
21/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	103334	99792	103334	99792	0.00
21/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	17	30	17	30	0.00
21/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	104479	100632	104479	100632	0.00
21/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	3	7	3	7	0.00
21/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	120929	117071	120929	117071	0.00
21/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	36086	39381	36086	39381	0.00
21/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5378	4813	5378	4813	0.00
21/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	525	663	525	663	0.00
21/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	118904	115266	118904	115266	0.00
21/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	44475	47306	44475	47306	0.00
21/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14695	13750	14695	13750	0.00
21/08/2006	R203 On 01-February-07			Bond Future	8.6900	8.6220	100.2321	100.7160	0.00
21/08/2006	R203 On 02-November-06			Bond Future	8.6900	8.6170	98.1513	98.6356	0.00
21/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15970	18450	15970	18450	0.00
21/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	22295	19936	22295	19936	0.00
21/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9766	12254	9766	12254	0.00
21/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	15772	13418	15772	13418	0.00
21/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14535	16878	14535	16878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	24246	21750	24246	21750	0.00
21/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8402	10681	8402	10681	0.00
21/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	17844	15280	17844	15280	0.00
21/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	20800	23685	20800	23685	0.00
21/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	17058	15103	17058	15103	0.00
21/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14689	17790	14689	17790	0.00
21/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10487	8745	10487	8745	0.00
21/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17493	20109	17493	20109	0.00
21/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	20447	18224	20447	18224	0.00
21/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13187	15394	13187	15394	0.00
21/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	26300	23667	26300	23667	0.00
21/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7175	9245	7175	9245	0.00
21/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	20068	17296	20068	17296	0.00
21/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11268	13964	11268	13964	0.00
21/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	13855	11709	13855	11709	0.00
21/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	30533	34037	30533	34037	0.00
21/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10318	8982	10318	8982	0.00
21/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2886	4017	2886	4017	0.00
21/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	33279	29568	33279	29568	0.00
21/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7710	9261	7710	9261	0.00
21/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38071	34783	38071	34783	0.00
21/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4123	5114	4123	5114	0.00
21/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52134	48286	52134	48286	0.00
21/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	931	1421	931	1421	0.00
21/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	49241	44889	49241	44889	0.00
21/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2000	2572	2000	2572	0.00
21/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	68074	63806	68074	63806	0.00
21/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	235	400	235	400	0.00
21/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	66889	62212	66889	62212	0.00
21/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	874	1170	874	1170	0.00
21/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	85435	80891	85435	80891	0.00
21/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	46	88	46	88	0.00
21/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	85482	80682	85482	80682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	342	478	342	478	0.00
21/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	103825	99121	103825	99121	0.00
21/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	7	15	7	15	0.00
21/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	104676	99842	104676	99842	0.00
21/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	1	2	1	2	0.00
21/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	124366	119525	124366	119525	0.00
21/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	165195	160352	165195	160352	0.00
21/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	144536	139694	144536	139694	0.00
21/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	10	16	10	16	0.00
21/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	162985	158152	162985	158152	0.00
21/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	37	56	37	56	0.00
21/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	142715	137895	142715	137895	0.00
21/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	119	174	119	174	0.00
21/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	122970	118186	122970	118186	0.00
21/08/2006	R204 On 01-February-07			Bond Future	8.6600	8.5960	96.1672	96.6364	0.00
21/08/2006	R204 On 02-November-06			Bond Future	8.6600	8.5940	98.1291	98.6038	0.00
21/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	29489	32152	29489	32152	0.00
21/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	33895	31867	33895	31867	0.00
21/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	16841	19568	16841	19568	0.00
21/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	21155	19135	21155	19135	0.00
21/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25900	28388	25900	28388	0.00
21/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	37472	35268	37472	35268	0.00
21/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	13519	15947	13519	15947	0.00
21/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	25083	22764	25083	22764	0.00
21/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	35283	38195	35283	38195	0.00
21/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29075	27296	29075	27296	0.00
21/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18655	21526	18655	21526	0.00
21/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	19372	17496	19372	17496	0.00
21/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	27666	30242	27666	30242	0.00
21/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	35646	33531	35646	33531	0.00
21/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	15128	17708	15128	17708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23058	20890	23058	20890	0.00
21/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	31367	34115	31367	34115	0.00
21/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32218	30274	32218	30274	0.00
21/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	22575	25719	22575	25719	0.00
21/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	16153	14550	16153	14550	0.00
21/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	45916	49200	45916	49200	0.00
21/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	22370	20961	22370	20961	0.00
21/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33914	37633	33914	37633	0.00
21/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9961	8933	9961	8933	0.00
21/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17975	20000	17975	20000	0.00
21/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	47782	45115	47782	45115	0.00
21/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7037	8691	7037	8691	0.00
21/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	37053	33960	37053	33960	0.00
21/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3057	4009	3057	4009	0.00
21/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52006	48210	52006	48210	0.00
21/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11644	13194	11644	13194	0.00
21/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	60151	57010	60151	57010	0.00
21/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6927	8026	6927	8026	0.00
21/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	74617	71023	74617	71023	0.00
21/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1058	1498	1058	1498	0.00
21/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	69433	65126	69433	65126	0.00
21/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4226	4988	4226	4988	0.00
21/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	91591	87661	91591	87661	0.00
21/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	352	536	352	536	0.00
21/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	88664	84101	88664	84101	0.00
21/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	99	163	99	163	0.00
21/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	108872	104189	108872	104189	0.00
21/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2444	2943	2444	2943	0.00
21/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	109994	105802	109994	105802	0.00
21/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	23	42	23	42	0.00
21/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	129796	125068	129796	125068	0.00
21/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1336	1644	1336	1644	0.00
21/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	129595	125211	129595	125211	0.00

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21/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	1	2	1	2	0.00
21/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	173459	168713	173459	168713	0.00
21/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	5	9	5	9	0.00
21/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	151334	146591	151334	146591	0.00
21/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	333	430	333	430	0.00
21/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	171643	167048	171643	167048	0.00
21/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	688	867	688	867	0.00
21/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	150195	145682	150195	145682	0.00
21/08/2006	R207 On 01-February-07			Bond Future	8.6300	8.5690	89.7722	90.2376	0.00
21/08/2006	R207 On 02-November-06			Bond Future	8.6300	8.5690	91.4758	91.9457	0.00
21/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	17726	20161	17726	20161	0.00
21/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	23746	21528	23746	21528	0.00
21/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	5505	7703	5505	7703	0.00
21/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	11583	9083	11583	9083	0.00
21/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16179	18485	16179	18485	0.00
21/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	25809	23462	25809	23462	0.00
21/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	4242	6118	4242	6118	0.00
21/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	13965	11142	13965	11142	0.00
21/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	19363	21927	19363	21927	0.00
21/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	21793	19703	21793	19703	0.00
21/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	7003	9529	7003	9529	0.00
21/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	9456	7284	9456	7284	0.00
21/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	21090	23781	21090	23781	0.00
21/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	19949	17986	19949	17986	0.00
21/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	8744	11591	8744	11591	0.00
21/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	7592	5742	7592	5742	0.00
21/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14722	16899	14722	16899	0.00
21/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	27982	25505	27982	25505	0.00
21/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	3202	4768	3202	4768	0.00
21/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	16590	13458	16590	13458	0.00
21/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	24808	27747	24808	27747	0.00
21/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16584	14869	16584	14869	0.00
21/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	12940	16377	12940	16377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4638	3377	4638	3377	0.00
21/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9775	11448	9775	11448	0.00
21/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	37754	34772	37754	34772	0.00
21/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	831	1433	831	1433	0.00
21/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	29082	24987	29082	24987	0.00
21/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5426	6535	5426	6535	0.00
21/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	52261	48716	52261	48716	0.00
21/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	88	190	88	190	0.00
21/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	47389	42793	47389	42793	0.00
21/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2745	3412	2745	3412	0.00
21/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	68961	64973	68961	64973	0.00
21/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	5	13	5	13	0.00
21/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	66894	62204	66894	62204	0.00
21/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1257	1617	1257	1617	0.00
21/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	87394	83100	87394	83100	0.00
21/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	87032	82334	87032	82334	0.00
21/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	107746	103048	107746	103048	0.00
21/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	517	691	517	691	0.00
21/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	107133	102653	107133	102653	0.00
21/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	190	265	190	265	0.00
21/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	127860	123280	127860	123280	0.00
21/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	129052	124353	129052	124353	0.00
21/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	150966	146268	150966	146268	0.00
21/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	26791	31166	26791	31166	0.00
21/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	955	632	955	632	0.00
21/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	62	90	62	90	0.00
21/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	149379	144753	149379	144753	0.00
21/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	35558	39057	35558	39057	0.00
21/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	9957	8802	9957	8802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	18	27	18	27	0.00
21/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	171594	166950	171594	166950	0.00
22/08/2006	GOVI On 01-February-07			jGovi	241.0400	241.2700	241.0440	241.2700	0.00
22/08/2006	GOVI On 02-November-06			jGovi	236.0400	236.2670	236.0370	236.2670	886.00
22/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	111305	113503	111305	113503	0.00
22/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	865	803	865	803	0.00
22/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	61855	64028	61855	64028	0.00
22/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1485	1358	1485	1358	0.00
22/08/2006	J153 On 31-August-10			jSwap	8.9100	8.8880	0.0535	0.0526	0.00
22/08/2006	J157 On 15-September-15			jSwap	8.9500	8.9300	0.0947	0.0933	0.00
22/08/2006	J186 On 21-December-26			jSwap	8.7400	8.7690	0.1174	0.1205	0.00
22/08/2006	J194 On 28-February-08			jSwap	8.4600	8.4350	0.0179	0.0175	0.00
22/08/2006	J201 On 22-December-14			jSwap	9.0500	9.0200	0.0913	0.0899	0.00
22/08/2006	J203 On 15-September-17			jSwap	8.9100	8.8810	0.1030	0.1013	0.00
22/08/2006	J204 On 21-December-18			jSwap	8.9200	8.9040	0.1062	0.1055	0.00
22/08/2006	J207 On 15-January-20			jSwap	8.8900	8.8870	0.0691	0.0691	0.00
22/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1800	0.0000	0.0000	0.00
22/08/2006	JFRA On 01-February-07			jFra	8.8600	8.8220	0.0216	0.0215	0.00
22/08/2006	JFRA On 07-February-08			jFra	9.1800	9.1340	0.0224	0.0223	0.00
22/08/2006	JFRA On 03-May-07			jFra	9.0200	8.9770	0.0220	0.0219	0.00
22/08/2006	JFRA On 02-August-07			jFra	9.0900	9.0560	0.0222	0.0221	0.00
22/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5150	0.0208	0.0208	0.00
22/08/2006	JFRA On 01-November-07			jFra	9.1500	9.1100	0.0240	0.0239	0.00
22/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3411	3330	3411	3330	0.00
22/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	96	105	96	105	0.00
22/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26185	26154	26185	26154	0.00
22/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22074	22147	22074	22147	0.00
22/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3874	3787	3874	3787	0.00
22/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	172	185	172	185	0.00
22/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4135	4063	4135	4063	0.00
22/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	256	269	256	269	0.00
22/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3733	3705	3733	3705	0.00
22/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	6	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4664	4575	4664	4575	0.00
22/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	338	356	338	356	0.00
22/08/2006	JN02 On 02-November-06			jNote	9.0300	8.9920	0.1647	0.1641	0.00
22/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33080	32520	33080	32520	0.00
22/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	664	730	664	730	0.00
22/08/2006	JN05 On 02-November-06			jNote	9.1200	9.0960	0.3636	0.3629	0.00
22/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	74625	73641	74625	73641	0.00
22/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	1	2	1	2	0.00
22/08/2006	JN10 On 02-November-06			jNote	8.9700	8.9390	0.5867	0.5854	0.00
22/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	112501	110610	112501	110610	0.00
22/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
22/08/2006	JROD On 31-January-07			jRod	8.2300	8.2320	0.0013	0.0013	0.00
22/08/2006	JROD On 28-February-07			jRod	8.0200	8.0230	0.0003	0.0004	0.00
22/08/2006	JROD On 31-August-06			jRod	7.3300	7.3310	0.0015	0.0015	0.00
22/08/2006	JROD On 29-September-06			jRod	7.6200	7.6210	0.0008	0.0007	0.00
22/08/2006	JROD On 31-October-06			jRod	7.9800	7.9890	0.0001	0.0002	0.00
22/08/2006	JROD On 30-November-06			jRod	7.7800	7.7860	0.0009	0.0009	0.00
22/08/2006	JROD On 29-December-06			jRod	8.0100	8.0100	0.0002	0.0002	0.00
22/08/2006	R153 On 01-February-07			Bond Future	8.6000	8.5670	118.9491	119.0568	0.00
22/08/2006	R153 On 02-November-06			Bond Future	8.6000	8.6550	116.4751	116.2670	443.00
22/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14226	14805	14226	14805	0.00
22/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	15858	15360	15858	15360	0.00
22/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	12557	11426	12557	11426	0.00
22/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7189	8139	7189	8139	0.00
22/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13348	13907	13348	13907	0.00
22/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16615	16097	16615	16097	0.00
22/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	8606	7713	8606	7713	0.00
22/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10171	11359	10171	11359	0.00
22/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12503	13043	12503	13043	0.00
22/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17408	16871	17408	16871	0.00
22/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	7740	6908	7740	6908	0.00
22/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11047	12296	11047	12296	0.00
22/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	4209	3670	4209	3670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	16275	17817	16275	17817	101.00
22/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6930	6158	6930	6158	0.00
22/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11981	13291	11981	13291	0.00
22/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18004	18656	18004	18656	0.00
22/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13126	12701	13126	12701	0.00
22/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9412	9871	9412	9871	0.00
22/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20899	20281	20899	20281	0.00
22/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23231	23965	23231	23965	0.00
22/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10283	9939	10283	9939	0.00
22/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6198	6553	6198	6553	0.00
22/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	25980	25258	25980	25258	0.00
22/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1927	1633	1927	1633	0.00
22/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22837	24624	22837	24624	0.00
22/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3781	4037	3781	4037	0.00
22/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31934	31113	31934	31113	0.00
22/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	714	585	714	585	0.00
22/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30554	32507	30554	32507	0.00
22/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2071	2238	2071	2238	0.00
22/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38673	37763	38673	37763	0.00
22/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	197	155	197	155	0.00
22/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39054	41094	39054	41094	0.00
22/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1206	1315	1206	1315	0.00
22/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	46336	45368	46336	45368	0.00
22/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	56	43	56	43	0.00
22/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48019	50088	48019	50088	0.00
22/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	666	733	666	733	0.00
22/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	54402	53392	54402	53392	0.00
22/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	13	10	13	10	0.00
22/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	57171	59250	57171	59250	0.00
22/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	172	193	172	193	0.00
22/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	71361	70305	71361	70305	0.00
22/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	348	387	348	387	0.00
22/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62770	61732	62770	61732	0.00

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22/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	28990	29793	28990	29793	0.00
22/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8044	7770	8044	7770	0.00
22/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	3	2	3	2	0.00
22/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	66445	68527	66445	68527	0.00
22/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75819	77901	75819	77901	0.00
22/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	18448	17049	18448	17049	0.00
22/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4488	5171	4488	5171	0.00
22/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	25193	23579	25193	23579	0.00
22/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2724	3191	2724	3191	0.00
22/08/2006	R157 On 01-February-07			Bond Future	8.7400	8.7150	133.7448	133.8932	0.00
22/08/2006	R157 On 02-November-06			Bond Future	8.7300	8.7200	130.9585	131.0164	19.00
22/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	30789	31654	30789	31654	0.00
22/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29801	29182	29801	29182	0.00
22/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20283	20721	20283	20721	0.00
22/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	18694	18553	18694	18553	0.00
22/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27381	28191	27381	28191	0.00
22/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	33473	32799	33473	32799	0.00
22/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	16548	16948	16548	16948	20.00
22/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	22204	22026	22204	22026	20.00
22/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24213	24967	24213	24967	0.00
22/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	37436	36706	37436	36706	0.00
22/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	13229	13588	13229	13588	0.00
22/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	26185	25966	26185	25966	0.00
22/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	25767	26549	25767	26549	0.00
22/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	35418	34716	35418	34716	0.00
22/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	793	850	793	850	0.00
22/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	74199	73677	74199	73677	171.00
22/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	11729	12068	11729	12068	0.00
22/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	28357	28117	28357	28117	100.00
22/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	14835	15216	14835	15216	0.00
22/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24135	23937	24135	23937	0.00
22/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	22718	23444	22718	23444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	39528	38769	39528	38769	0.00
22/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	42147	43141	42147	43141	0.00
22/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	23689	23199	23689	23199	0.00
22/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31190	31700	31190	31700	0.00
22/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11726	11657	11726	11657	0.00
22/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15301	15876	15301	15876	0.00
22/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	50241	49332	50241	49332	0.00
22/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	5870	6098	5870	6098	0.00
22/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	41064	40713	41064	40713	0.00
22/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2430	2557	2430	2557	0.00
22/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	56547	56096	56547	56096	0.00
22/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9550	9975	9550	9975	0.00
22/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	62962	61902	62962	61902	0.00
22/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5404	5690	5404	5690	0.00
22/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	77635	76438	77635	76438	0.00
22/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	253	276	253	276	0.00
22/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	93321	92765	93321	92765	0.00
22/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3168	3358	3168	3358	0.00
22/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	94576	93282	94576	93282	0.00
22/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	68	76	68	76	0.00
22/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	113179	112608	113179	112608	0.00
22/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1755	1874	1755	1874	0.00
22/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	112702	111337	112702	111337	0.00
22/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3	3	3	3	0.00
22/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	154378	153800	154378	153800	0.00
22/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	15	18	15	18	0.00
22/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	133559	132983	133559	132983	0.00
22/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	44094	44650	44094	44650	0.00
22/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7091	7068	7091	7068	0.00
22/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58366	58945	58366	58945	0.00
22/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4150	4151	4150	4151	0.00
22/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	73473	74062	73473	74062	0.00
22/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2366	2376	2366	2376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	916	985	916	985	0.00
22/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	131774	130359	131774	130359	0.00
22/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	53745	54847	53745	54847	0.00
22/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	18137	17755	18137	17755	0.00
22/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66236	67426	66236	67426	0.00
22/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13791	13498	13791	13498	0.00
22/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	79450	80711	79450	80711	0.00
22/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	10475	10253	10475	10253	0.00
22/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	10346	10663	10346	10663	0.00
22/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	30659	30397	30659	30397	0.00
22/08/2006	R186 On 01-February-07			Bond Future	8.5200	8.5080	120.1138	120.2769	0.00
22/08/2006	R186 On 02-November-06			Bond Future	8.5300	8.5100	122.8048	122.9797	59.00
22/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	47911	48901	47911	48901	0.00
22/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	50413	49773	50413	49773	0.00
22/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	27852	28931	27852	28931	0.00
22/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	30697	30027	30697	30027	0.00
22/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	37075	37941	37075	37941	0.00
22/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	61684	60920	61684	60920	0.00
22/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	18024	18879	18024	18879	0.00
22/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	43109	42214	43109	42214	0.00
22/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	34578	35412	34578	35412	0.00
22/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	64813	64016	64813	64016	0.00
22/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	15951	16747	15951	16747	0.00
22/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	46696	45742	46696	45742	0.00
22/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	32165	32965	32165	32965	0.00
22/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	68065	67234	68065	67234	0.00
22/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	13991	14728	13991	14728	0.00
22/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	50436	49423	50436	49423	0.00
22/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	23445	24110	23445	24110	0.00
22/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	82415	81449	82415	81449	0.00
22/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	7707	8211	7707	8211	0.00
22/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	67368	66123	67368	66123	0.00
22/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	14754	15249	14754	15249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	103505	102369	103505	102369	0.00
22/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3069	3332	3069	3332	0.00
22/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	92708	91221	92708	91221	0.00
22/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8458	8796	8458	8796	0.00
22/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	128082	126788	128082	126788	0.00
22/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	944	1050	944	1050	0.00
22/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	121669	120026	121669	120026	0.00
22/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4308	4514	4308	4514	0.00
22/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	155942	154517	155942	154517	0.00
22/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	207	238	207	238	0.00
22/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	153175	151457	153175	151457	0.00
22/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2299	2424	2299	2424	0.00
22/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	187132	185627	187132	185627	0.00
22/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	46	54	46	54	0.00
22/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	186464	184723	186464	184723	0.00
22/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1143	1213	1143	1213	0.00
22/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	220416	218856	220416	218856	0.00
22/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	8	10	8	10	0.00
22/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	221136	219389	221136	219389	0.00
22/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	43429	44747	43429	44747	0.00
22/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19349	18918	19349	18918	0.00
22/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	61829	63322	61829	63322	0.00
22/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11759	11503	11759	11503	0.00
22/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
22/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	257157	255408	257157	255408	0.00
22/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	527	564	527	564	0.00
22/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	255535	253940	255535	253940	0.00
22/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	63188	64317	63188	64317	0.00
22/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	38920	38417	38920	38417	0.00
22/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	79968	81212	79968	81212	0.00
22/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	29851	29464	29851	29464	0.00
22/08/2006	R194 On 01-February-07			Bond Future	8.8000	8.7560	105.5682	105.6153	0.00
22/08/2006	R194 On 02-November-06			Bond Future	8.7500	8.7090	103.3718	103.4223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4693	4941	4693	4941	0.00
22/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5225	5001	5225	5001	0.00
22/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2576	2815	2576	2815	0.00
22/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4424	4159	4424	4159	0.00
22/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4160	4392	4160	4392	0.00
22/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5695	5456	5695	5456	0.00
22/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3423	3630	3423	3630	0.00
22/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6466	6202	6466	6202	0.00
22/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2072	2282	2072	2282	0.00
22/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5155	4861	5155	4861	0.00
22/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4423	4662	4423	4662	0.00
22/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5456	5224	5456	5224	0.00
22/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2315	2540	2315	2540	0.00
22/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4781	4501	4781	4501	0.00
22/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2393	2560	2393	2560	0.00
22/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7958	7653	7958	7653	0.00
22/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1054	1190	1054	1190	0.00
22/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7233	6865	7233	6865	0.00
22/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	463	539	463	539	0.00
22/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9752	9323	9752	9323	0.00
22/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1558	1684	1558	1684	0.00
22/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9653	9308	9653	9308	0.00
22/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	165	200	165	200	0.00
22/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12577	12107	12577	12107	0.00
22/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	956	1045	956	1045	0.00
22/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11591	11210	11591	11210	0.00
22/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	539	598	539	598	0.00
22/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13724	13312	13724	13312	0.00
22/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	46	58	46	58	0.00
22/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15594	15101	15594	15101	0.00
22/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	320	358	320	358	0.00
22/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16064	15632	16064	15632	0.00
22/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	13	17	13	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18711	18210	18711	18210	0.00
22/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	181	206	181	206	0.00
22/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18494	18047	18494	18047	0.00
22/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3	4	3	4	0.00
22/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21865	21361	21865	21361	0.00
22/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	98	113	98	113	0.00
22/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20990	20533	20990	20533	0.00
22/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
22/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25039	24535	25039	24535	0.00
22/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34653	34148	34653	34148	0.00
22/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31434	30929	31434	30929	0.00
22/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28230	27725	28230	27725	0.00
22/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	12	14	12	14	0.00
22/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28696	28227	28696	28227	0.00
22/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	25	29	25	29	0.00
22/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26102	25635	26102	25635	0.00
22/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	51	59	51	59	0.00
22/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23530	23067	23530	23067	0.00
22/08/2006	R201 On 01-February-07			Bond Future	8.7300	8.7100	101.2185	101.3365	0.00
22/08/2006	R201 On 02-November-06			Bond Future	8.7300	8.7050	103.4435	103.5642	26.00
22/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26181	26877	26181	26877	0.00
22/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25115	24631	25115	24631	0.00
22/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16174	16918	16174	16918	0.00
22/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14798	14336	14798	14336	0.00
22/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23176	23829	23176	23829	0.00
22/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	27737	27210	27737	27210	0.00
22/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	13204	13875	13204	13875	0.00
22/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17578	17042	17578	17042	0.00
22/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	20354	20962	20354	20962	0.00
22/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30581	30010	30581	30010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	10564	11157	10564	11157	0.00
22/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20731	20118	20731	20118	0.00
22/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	21742	22373	21742	22373	0.00
22/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29131	28582	29131	28582	0.00
22/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	11842	12474	11842	12474	0.00
22/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	19107	18533	19107	18533	0.00
22/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19013	19599	19013	19599	0.00
22/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	32089	31496	32089	31496	0.00
22/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9371	9925	9371	9925	0.00
22/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	22450	21798	22450	21798	0.00
22/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	34450	35243	34450	35243	0.00
22/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	19494	19107	19494	19107	0.00
22/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	24812	25715	24812	25715	0.00
22/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9244	8941	9244	8941	0.00
22/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13052	13522	13052	13522	0.00
22/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40527	39817	40527	39817	0.00
22/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	4719	5079	4719	5079	0.00
22/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	32523	31677	32523	31677	0.00
22/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1976	2171	1976	2171	0.00
22/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	44780	43769	44780	43769	0.00
22/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8343	8696	8343	8696	0.00
22/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50478	49652	50478	49652	0.00
22/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4910	5156	4910	5156	0.00
22/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	61973	61039	61973	61039	0.00
22/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	654	738	654	738	0.00
22/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	58738	57616	58738	57616	0.00
22/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	212	245	212	245	0.00
22/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	73863	72690	73863	72690	0.00
22/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2980	3149	2980	3149	0.00
22/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	75244	74233	75244	74233	0.00
22/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	58	69	58	69	0.00
22/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	89569	88374	89569	88374	0.00
22/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1719	1828	1719	1828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	89463	88392	89463	88392	0.00
22/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	940	1007	940	1007	0.00
22/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	104447	103334	104447	103334	0.00
22/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	13	17	13	17	0.00
22/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	105682	104479	105682	104479	0.00
22/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	3	3	3	3	0.00
22/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	122134	120929	122134	120929	0.00
22/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35065	36086	35065	36086	0.00
22/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5563	5378	5563	5378	0.00
22/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	487	525	487	525	0.00
22/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	120046	118904	120046	118904	0.00
22/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	43599	44475	43599	44475	0.00
22/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14998	14695	14998	14695	0.00
22/08/2006	R203 On 01-February-07			Bond Future	8.7000	8.6940	100.1651	100.2321	0.00
22/08/2006	R203 On 02-November-06			Bond Future	8.7000	8.6880	98.0766	98.1513	0.00
22/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17113	17493	17113	17493	0.00
22/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	20736	20447	20736	20447	0.00
22/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10832	11268	10832	11268	0.00
22/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	14167	13855	14167	13855	0.00
22/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15609	15970	15609	15970	0.00
22/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	22604	22295	22604	22295	0.00
22/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9363	9766	9363	9766	0.00
22/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	16117	15772	16117	15772	0.00
22/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14193	14535	14193	14535	0.00
22/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	24574	24246	24574	24246	0.00
22/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8034	8402	8034	8402	0.00
22/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	18223	17844	18223	17844	0.00
22/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	20382	20800	20382	20800	0.00
22/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	17310	17058	17310	17058	0.00
22/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14189	14689	14189	14689	0.00
22/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10734	10487	10734	10487	0.00
22/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	12865	13187	12865	13187	0.00
22/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	26648	26300	26648	26300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6840	7175	6840	7175	0.00
22/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	20480	20068	20480	20068	0.00
22/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	30030	30533	30030	30533	0.00
22/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10485	10318	10485	10318	0.00
22/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2704	2886	2704	2886	0.00
22/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	33845	33279	33845	33279	0.00
22/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7482	7710	7482	7710	0.00
22/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38513	38071	38513	38071	0.00
22/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3976	4123	3976	4123	0.00
22/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52657	52134	52657	52134	0.00
22/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	854	931	854	931	0.00
22/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	49911	49241	49911	49241	0.00
22/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1916	2000	1916	2000	0.00
22/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	68659	68074	68659	68074	0.00
22/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	210	235	210	235	0.00
22/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	67612	66889	67612	66889	0.00
22/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	831	874	831	874	0.00
22/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	86061	85435	86061	85435	0.00
22/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	40	46	40	46	0.00
22/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	86224	85482	86224	85482	0.00
22/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	322	342	322	342	0.00
22/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	104475	103825	104475	103825	0.00
22/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	6	7	6	7	0.00
22/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	105423	104676	105423	104676	0.00
22/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
22/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	125113	124366	125113	124366	0.00
22/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	165942	165195	165942	165195	0.00
22/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	145284	144536	145284	144536	0.00
22/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	9	10	9	10	0.00
22/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	163654	162985	163654	162985	0.00
22/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	34	37	34	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	143381	142715	143381	142715	0.00
22/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	111	119	111	119	0.00
22/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	123632	122970	123632	122970	0.00
22/08/2006	R204 On 01-February-07			Bond Future	8.6800	8.6620	96.0186	96.1672	0.00
22/08/2006	R204 On 02-November-06			Bond Future	8.6800	8.6600	97.9787	98.1291	0.00
22/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	30514	31367	30514	31367	0.00
22/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32851	32218	32851	32218	0.00
22/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	17776	18655	17776	18655	0.00
22/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	19997	19372	19997	19372	0.00
22/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	28663	29489	28663	29489	0.00
22/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34556	33895	34556	33895	0.00
22/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	16010	16841	16010	16841	0.00
22/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	21827	21155	21827	21155	0.00
22/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25131	25900	25131	25900	0.00
22/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	38190	37472	38190	37472	0.00
22/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	12785	13519	12785	13519	0.00
22/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	25852	25083	25852	25083	0.00
22/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	34377	35283	34377	35283	0.00
22/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29656	29075	29656	29075	0.00
22/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	26869	27666	26869	27666	0.00
22/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	36335	35646	36335	35646	0.00
22/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	14345	15128	14345	15128	0.00
22/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23778	23058	23778	23058	0.00
22/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	21607	22575	21607	22575	0.00
22/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	16689	16153	16689	16153	0.00
22/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	44889	45916	44889	45916	0.00
22/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	22829	22370	22829	22370	0.00
22/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	32755	33914	32755	33914	0.00
22/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10305	9961	10305	9961	0.00
22/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17355	17975	17355	17975	0.00
22/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	48648	47782	48648	47782	0.00
22/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	6551	7037	6551	7037	0.00
22/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	38070	37053	38070	37053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2788	3057	2788	3057	0.00
22/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53240	52006	53240	52006	0.00
22/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11174	11644	11174	11644	0.00
22/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	61168	60151	61168	60151	0.00
22/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6599	6927	6599	6927	0.00
22/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	75774	74617	75774	74617	0.00
22/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	939	1058	939	1058	0.00
22/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	70818	69433	70818	69433	0.00
22/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4001	4226	4001	4226	0.00
22/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	92853	91591	92853	91591	0.00
22/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	305	352	305	352	0.00
22/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	90120	88664	90120	88664	0.00
22/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	83	99	83	99	0.00
22/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	110360	108872	110360	108872	0.00
22/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2298	2444	2298	2444	0.00
22/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	111335	109994	111335	109994	0.00
22/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	19	23	19	23	0.00
22/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	131296	129796	131296	129796	0.00
22/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1247	1336	1247	1336	0.00
22/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	130993	129595	130993	129595	0.00
22/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
22/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	174962	173459	174962	173459	0.00
22/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	4	5	4	5	0.00
22/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	152837	151334	152837	151334	0.00
22/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	306	333	306	333	0.00
22/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	173102	171643	173102	171643	0.00
22/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	637	688	637	688	0.00
22/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	151631	150195	151631	150195	0.00
22/08/2006	R207 On 01-February-07			Bond Future	8.6600	8.6340	89.5869	89.7722	0.00
22/08/2006	R207 On 02-November-06			Bond Future	8.6600	8.6340	91.2889	91.4758	0.00
22/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	20077	21090	20077	21090	0.00
22/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	20789	19949	20789	19949	0.00
22/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	7736	8744	7736	8744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	8455	7592	8455	7592	0.00
22/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	16816	17726	16816	17726	0.00
22/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	24689	23746	24689	23746	0.00
22/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	4760	5505	4760	5505	0.00
22/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	12708	11583	12708	11583	0.00
22/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15320	16179	15320	16179	0.00
22/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	26803	25809	26803	25809	0.00
22/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3622	4242	3622	4242	0.00
22/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	15215	13965	15215	13965	0.00
22/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	18401	19363	18401	19363	0.00
22/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	22684	21793	22684	21793	0.00
22/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	6128	7003	6128	7003	0.00
22/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	10451	9456	10451	9456	0.00
22/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	13914	14722	13914	14722	0.00
22/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	29027	27982	29027	27982	0.00
22/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2698	3202	2698	3202	0.00
22/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	17955	16590	17955	16590	0.00
22/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	23694	24808	23694	24808	0.00
22/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	17322	16584	17322	16584	0.00
22/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	11680	12940	11680	12940	0.00
22/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	5248	4638	5248	4638	0.00
22/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9166	9775	9166	9775	0.00
22/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	38997	37754	38997	37754	0.00
22/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	658	831	658	831	0.00
22/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	30780	29082	30780	29082	0.00
22/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5032	5426	5032	5426	0.00
22/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	53719	52261	53719	52261	0.00
22/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	63	88	63	88	0.00
22/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	49235	47389	49235	47389	0.00
22/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2514	2745	2514	2745	0.00
22/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	70582	68961	70582	68961	0.00
22/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	3	5	3	5	0.00
22/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	68762	66894	68762	66894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1136	1257	1136	1257	0.00
22/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	89125	87394	89125	87394	0.00
22/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	88902	87032	88902	87032	0.00
22/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	109616	107746	109616	107746	0.00
22/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	460	517	460	517	0.00
22/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	108928	107133	108928	107133	0.00
22/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	167	190	167	190	0.00
22/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	129689	127860	129689	127860	0.00
22/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	130921	129052	130921	129052	0.00
22/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
22/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	152836	150966	152836	150966	0.00
22/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	25093	26791	25093	26791	0.00
22/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1127	955	1127	955	0.00
22/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	53	62	53	62	0.00
22/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	151223	149379	151223	149379	0.00
22/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	34212	35558	34212	35558	0.00
22/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10463	9957	10463	9957	0.00
22/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	15	18	15	18	0.00
22/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	173444	171594	173444	171594	0.00
23/08/2006	GOVI On 01-February-07			jGovi	241.1600	241.0440	241.1580	241.0440	0.00
23/08/2006	GOVI On 02-November-06			jGovi	236.1500	236.0370	236.1460	236.0370	886.00
23/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	112392	111305	112392	111305	0.00
23/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	812	865	812	865	0.00
23/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	62823	61855	62823	61855	0.00
23/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1363	1485	1363	1485	0.00
23/08/2006	J153 On 31-August-10			jSwap	8.8900	8.9120	0.0529	0.0535	0.00
23/08/2006	J157 On 15-September-15			jSwap	8.9300	8.9530	0.0932	0.0947	0.00
23/08/2006	J186 On 21-December-26			jSwap	8.7700	8.7360	0.1210	0.1174	0.00
23/08/2006	J194 On 28-February-08			jSwap	8.4500	8.4560	0.0177	0.0179	0.00
23/08/2006	J201 On 22-December-14			jSwap	9.0300	9.0450	0.0902	0.0913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	J203 On 15-September-17			jSwap	8.8900	8.9050	0.1018	0.1030	0.00
23/08/2006	J204 On 21-December-18			jSwap	8.9100	8.9150	0.1059	0.1062	0.00
23/08/2006	J207 On 15-January-20			jSwap	8.8900	8.8880	0.0694	0.0691	0.00
23/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1800	0.0000	0.0000	0.00
23/08/2006	JFRA On 01-February-07			jFra	8.8400	8.8590	0.0216	0.0216	0.00
23/08/2006	JFRA On 07-February-08			jFra	9.1500	9.1770	0.0223	0.0224	0.00
23/08/2006	JFRA On 03-May-07			jFra	9.0000	9.0180	0.0219	0.0220	0.00
23/08/2006	JFRA On 02-August-07			jFra	9.0800	9.0910	0.0221	0.0222	0.00
23/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5270	0.0208	0.0208	0.00
23/08/2006	JFRA On 01-November-07			jFra	9.1400	9.1510	0.0240	0.0240	0.00
23/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3370	3411	3370	3411	0.00
23/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	99	96	99	96	0.00
23/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26128	26185	26128	26185	0.00
23/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22084	22074	22084	22074	0.00
23/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3832	3874	3832	3874	0.00
23/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	177	172	177	172	0.00
23/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4104	4135	4104	4135	0.00
23/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	260	256	260	256	0.00
23/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3750	3733	3750	3733	0.00
23/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	5	6	5	6	0.00
23/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4648	4664	4648	4664	0.00
23/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	339	338	339	338	0.00
23/08/2006	JN02 On 02-November-06			jNote	9.0100	9.0270	0.1643	0.1647	0.00
23/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32725	33080	32725	33080	0.00
23/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	669	664	669	664	0.00
23/08/2006	JN05 On 02-November-06			jNote	9.1000	9.1220	0.3630	0.3636	0.00
23/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	73863	74625	73863	74625	0.00
23/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	1	1	1	1	0.00
23/08/2006	JN10 On 02-November-06			jNote	8.9400	8.9700	0.5856	0.5867	0.00
23/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	110907	112501	110907	112501	0.00
23/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
23/08/2006	JROD On 31-January-07			jRod	8.2400	8.2280	0.0014	0.0013	0.00
23/08/2006	JROD On 28-February-07			jRod	8.0300	8.0200	0.0004	0.0003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	JROD On 31-August-06			jRod	7.3300	7.3300	0.0015	0.0015	0.00
23/08/2006	JROD On 29-September-06			jRod	7.6100	7.6160	0.0008	0.0008	0.00
23/08/2006	JROD On 31-October-06			jRod	7.9700	7.9810	0.0001	0.0001	0.00
23/08/2006	JROD On 30-November-06			jRod	7.7800	7.7820	0.0009	0.0009	0.00
23/08/2006	JROD On 29-December-06			jRod	8.0100	8.0060	0.0002	0.0002	0.00
23/08/2006	R153 On 01-February-07			Bond Future	8.5900	8.6000	118.9915	118.9491	0.00
23/08/2006	R153 On 02-November-06			Bond Future	8.6700	8.5950	116.2323	116.4751	443.00
23/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14389	14226	14389	14226	0.00
23/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	15597	15858	15597	15858	0.00
23/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7432	8606	7432	8606	0.00
23/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11425	10171	11425	10171	0.00
23/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11101	12557	11101	12557	0.00
23/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8161	7189	8161	7189	0.00
23/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13503	13348	13503	13348	0.00
23/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16346	16615	16346	16615	0.00
23/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12651	12503	12651	12503	0.00
23/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17132	17408	17132	17408	0.00
23/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	6640	7740	6640	7740	0.00
23/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	12375	11047	12375	11047	0.00
23/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3476	4209	3476	4209	0.00
23/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17970	16275	17970	16275	101.00
23/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	5904	6930	5904	6930	0.00
23/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	13384	11981	13384	11981	0.00
23/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18194	18004	18194	18004	0.00
23/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12892	13126	12892	13126	0.00
23/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9532	9412	9532	9412	0.00
23/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	20595	20899	20595	20899	0.00
23/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23454	23231	23454	23231	0.00
23/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10082	10283	10082	10283	0.00
23/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6286	6198	6286	6198	0.00
23/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	25643	25980	25643	25980	0.00
23/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1515	1927	1515	1927	0.00
23/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	24853	22837	24853	22837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3839	3781	3839	3781	0.00
23/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	31569	31934	31569	31934	0.00
23/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	528	714	528	714	0.00
23/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	32796	30554	32796	30554	0.00
23/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2106	2071	2106	2071	0.00
23/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	38285	38673	38285	38673	0.00
23/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	135	197	135	197	0.00
23/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	41420	39054	41420	39054	0.00
23/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1227	1206	1227	1206	0.00
23/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	45932	46336	45932	46336	0.00
23/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	36	56	36	56	0.00
23/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	50428	48019	50428	48019	0.00
23/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	677	666	677	666	0.00
23/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	53989	54402	53989	54402	0.00
23/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	8	13	8	13	0.00
23/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	59594	57171	59594	57171	0.00
23/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	175	172	175	172	0.00
23/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	70939	71361	70939	71361	0.00
23/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	354	348	354	348	0.00
23/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	62352	62770	62352	62770	0.00
23/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29244	28990	29244	28990	0.00
23/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7874	8044	7874	8044	0.00
23/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2	3	2	3	0.00
23/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68873	66445	68873	66445	0.00
23/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	78247	75819	78247	75819	0.00
23/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	16688	18448	16688	18448	0.00
23/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5157	4488	5157	4488	0.00
23/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23201	25193	23201	25193	0.00
23/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3160	2724	3160	2724	0.00
23/08/2006	R157 On 01-February-07			Bond Future	8.7300	8.7360	133.8225	133.7448	0.00
23/08/2006	R157 On 02-November-06			Bond Future	8.7200	8.7280	131.0091	130.9585	19.00
23/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	7800	0	7800	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	67921	0	67921	0	0.00
23/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	19768	0	19768	0	150.00
23/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	43012	0	43012	0	0.00
23/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31099	30789	31099	30789	0.00
23/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29334	29801	29334	29801	0.00
23/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	69334	0	69334	0	0.00
23/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	12782	0	12782	0	150.00
23/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20412	20283	20412	20283	0.00
23/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	18317	18694	18317	18694	0.00
23/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27662	27381	27662	27381	0.00
23/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	32977	33473	32977	33473	0.00
23/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	16649	16548	16649	16548	20.00
23/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	21799	22204	21799	22204	20.00
23/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	24466	24213	24466	24213	0.00
23/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	36912	37436	36912	37436	0.00
23/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	13304	13229	13304	13229	0.00
23/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	25754	26185	25754	26185	0.00
23/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	26034	25767	26034	25767	0.00
23/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	34908	35418	34908	35418	0.00
23/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	788	793	788	793	0.00
23/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	73688	74199	73688	74199	171.00
23/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	11793	11729	11793	11729	0.00
23/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	27914	28357	27914	28357	100.00
23/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	14923	14835	14923	14835	0.00
23/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	23716	24135	23716	24135	0.00
23/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	22958	22718	22958	22718	0.00
23/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	38990	39528	38990	39528	0.00
23/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	42520	42147	42520	42147	0.00
23/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	23285	23689	23285	23689	0.00
23/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31396	31190	31396	31190	0.00
23/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11426	11726	11426	11726	0.00
23/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	15476	15301	15476	15301	0.00
23/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	49639	50241	49639	50241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	5890	5870	5890	5870	0.00
23/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	40577	41064	40577	41064	0.00
23/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2429	2430	2429	2430	0.00
23/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	56040	56547	56040	56547	0.00
23/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	9668	9550	9668	9550	0.00
23/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	62303	62962	62303	62962	0.00
23/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	5475	5404	5475	5404	0.00
23/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	76930	77635	76930	77635	0.00
23/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	250	253	250	253	0.00
23/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	92811	93321	92811	93321	0.00
23/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	3210	3168	3210	3168	0.00
23/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	93841	94576	93841	94576	0.00
23/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	67	68	67	68	0.00
23/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	112671	113179	112671	113179	0.00
23/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1778	1755	1778	1755	0.00
23/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	111948	112702	111948	112702	0.00
23/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	3	3	3	3	0.00
23/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	153871	154378	153871	154378	0.00
23/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	15	15	15	15	0.00
23/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	133052	133559	133052	133559	0.00
23/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	44376	44094	44376	44094	0.00
23/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6866	7091	6866	7091	0.00
23/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	58713	58366	58713	58366	0.00
23/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3991	4150	3991	4150	0.00
23/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	73872	73473	73872	73473	0.00
23/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2259	2366	2259	2366	0.00
23/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	927	916	927	916	0.00
23/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	131008	131774	131008	131774	0.00
23/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	54181	53745	54181	53745	0.00
23/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	17796	18137	17796	18137	0.00
23/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66729	66236	66729	66236	0.00
23/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	13507	13791	13507	13791	0.00
23/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	79993	79450	79993	79450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	10241	10475	10241	10475	0.00
23/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	10399	10346	10399	10346	0.00
23/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	30206	30659	30206	30659	0.00
23/08/2006	R186 On 01-February-07			Bond Future	8.5100	8.5230	120.2334	120.1138	0.00
23/08/2006	R186 On 02-November-06			Bond Future	8.5200	8.5260	122.9250	122.8048	59.00
23/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	48375	47911	48375	47911	0.00
23/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	49681	50413	49681	50413	0.00
23/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	28249	27852	28249	27852	0.00
23/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	29891	30697	29891	30697	0.00
23/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	37457	37075	37457	37075	0.00
23/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	60870	61684	60870	61684	0.00
23/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	18289	18024	18289	18024	0.00
23/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	42171	43109	42171	43109	0.00
23/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	34940	34578	34940	34578	0.00
23/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	63978	64813	63978	64813	0.00
23/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	16186	15951	16186	15951	0.00
23/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	45728	46696	45728	46696	0.00
23/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	32506	32165	32506	32165	0.00
23/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	67210	68065	67210	68065	0.00
23/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	14198	13991	14198	13991	0.00
23/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	49441	50436	49441	50436	0.00
23/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	23709	23445	23709	23445	0.00
23/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	81483	82415	81483	82415	0.00
23/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	7820	7707	7820	7707	0.00
23/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	66278	67368	66278	67368	0.00
23/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	14931	14754	14931	14754	0.00
23/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	102487	103505	102487	103505	0.00
23/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3108	3069	3108	3069	0.00
23/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	91545	92708	91545	92708	0.00
23/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8566	8458	8566	8458	0.00
23/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	126994	128082	126994	128082	0.00
23/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	953	944	953	944	0.00
23/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	120476	121669	120476	121669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4366	4308	4366	4308	0.00
23/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	154804	155942	154804	155942	0.00
23/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	208	207	208	207	0.00
23/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	151973	153175	151973	153175	0.00
23/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2328	2299	2328	2299	0.00
23/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	185966	187132	185966	187132	0.00
23/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	46	46	46	46	0.00
23/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	185261	186464	185261	186464	0.00
23/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1156	1143	1156	1143	0.00
23/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	219234	220416	219234	220416	0.00
23/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	8	8	8	8	0.00
23/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	219934	221136	219934	221136	0.00
23/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	44003	43429	44003	43429	0.00
23/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	18721	19349	18721	19349	0.00
23/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	62569	61829	62569	61829	0.00
23/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11297	11759	11297	11759	0.00
23/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
23/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	255954	257157	255954	257157	0.00
23/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	533	527	533	527	0.00
23/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	254344	255535	254344	255535	0.00
23/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	63754	63188	63754	63188	0.00
23/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	38290	38920	38290	38920	0.00
23/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	80629	79968	80629	79968	0.00
23/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	29316	29851	29316	29851	0.00
23/08/2006	R194 On 01-February-07			Bond Future	8.7800	8.8030	105.5883	105.5682	0.00
23/08/2006	R194 On 02-November-06			Bond Future	8.7400	8.7500	103.3903	103.3718	0.00
23/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4776	4693	4776	4693	0.00
23/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5107	5225	5107	5225	0.00
23/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2630	2576	2630	2576	0.00
23/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4294	4424	4294	4424	0.00
23/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4237	4160	4237	4160	0.00
23/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5571	5695	5571	5695	0.00
23/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3490	3423	3490	3423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6333	6466	6333	6466	0.00
23/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2117	2072	2117	2072	0.00
23/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5016	5155	5016	5155	0.00
23/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4502	4423	4502	4423	0.00
23/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5335	5456	5335	5456	0.00
23/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2365	2315	2365	2315	0.00
23/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4646	4781	4646	4781	0.00
23/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2445	2393	2445	2393	0.00
23/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7809	7958	7809	7958	0.00
23/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1079	1054	1079	1054	0.00
23/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7074	7233	7074	7233	0.00
23/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	474	463	474	463	0.00
23/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9578	9752	9578	9752	0.00
23/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1595	1558	1595	1558	0.00
23/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9490	9653	9490	9653	0.00
23/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	170	165	170	165	0.00
23/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12397	12577	12397	12577	0.00
23/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	981	956	981	956	0.00
23/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11416	11591	11416	11591	0.00
23/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	555	539	555	539	0.00
23/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13539	13724	13539	13724	0.00
23/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	47	46	47	46	0.00
23/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15410	15594	15410	15594	0.00
23/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	330	320	330	320	0.00
23/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15873	16064	15873	16064	0.00
23/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	13	13	13	13	0.00
23/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18527	18711	18527	18711	0.00
23/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	187	181	187	181	0.00
23/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18300	18494	18300	18494	0.00
23/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3	3	3	3	0.00
23/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21680	21865	21680	21865	0.00
23/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	101	98	101	98	0.00
23/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20792	20990	20792	20990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
23/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24855	25039	24855	25039	0.00
23/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34468	34653	34468	34653	0.00
23/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31250	31434	31250	31434	0.00
23/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28045	28230	28045	28230	0.00
23/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	12	12	12	12	0.00
23/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28496	28696	28496	28696	0.00
23/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	26	25	26	25	0.00
23/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25902	26102	25902	26102	0.00
23/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	52	51	52	51	0.00
23/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23331	23530	23331	23530	0.00
23/08/2006	R201 On 01-February-07			Bond Future	8.7200	8.7310	101.2859	101.2185	0.00
23/08/2006	R201 On 02-November-06			Bond Future	8.7100	8.7260	103.5124	103.4435	26.00
23/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	26454	26181	26454	26181	0.00
23/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	24714	25115	24714	25115	0.00
23/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	16429	16174	16429	16174	0.00
23/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14363	14798	14363	14798	0.00
23/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	23426	23176	23426	23176	0.00
23/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	27313	27737	27313	27737	0.00
23/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	13419	13204	13419	13204	0.00
23/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17104	17578	17104	17578	0.00
23/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	20580	20354	20580	20354	0.00
23/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30134	30581	30134	30581	0.00
23/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	10741	10564	10741	10564	0.00
23/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20219	20731	20219	20731	0.00
23/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	21980	21742	21980	21742	0.00
23/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	28695	29131	28695	29131	0.00
23/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12038	11842	12038	11842	0.00
23/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	18614	19107	18614	19107	0.00
23/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	19229	19013	19229	19013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	31631	32089	31631	32089	0.00
23/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9530	9371	9530	9371	0.00
23/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	21920	22450	21920	22450	0.00
23/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	34779	34450	34779	34450	0.00
23/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	19149	19494	19149	19494	0.00
23/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	25168	24812	25168	24812	0.00
23/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8910	9244	8910	9244	0.00
23/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13213	13052	13213	13052	0.00
23/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40014	40527	40014	40527	0.00
23/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	4801	4719	4801	4719	0.00
23/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	31917	32523	31917	32523	0.00
23/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2009	1976	2009	1976	0.00
23/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	44124	44780	44124	44780	0.00
23/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8454	8343	8454	8343	0.00
23/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49916	50478	49916	50478	0.00
23/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4980	4910	4980	4910	0.00
23/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	61370	61973	61370	61973	0.00
23/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	663	654	663	654	0.00
23/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	58059	58738	58059	58738	0.00
23/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	214	212	214	212	0.00
23/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	73176	73863	73176	73863	0.00
23/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3023	2980	3023	2980	0.00
23/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	74614	75244	74614	75244	0.00
23/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	58	58	58	58	0.00
23/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	88880	89569	88880	89569	0.00
23/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1744	1719	1744	1719	0.00
23/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	88813	89463	88813	89463	0.00
23/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	953	940	953	940	0.00
23/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	103786	104447	103786	104447	0.00
23/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	13	13	13	13	0.00
23/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	104993	105682	104993	105682	0.00
23/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	3	3	3	3	0.00
23/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	121445	122134	121445	122134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	35513	35065	35513	35065	0.00
23/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5322	5563	5322	5563	0.00
23/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	493	487	493	487	0.00
23/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	119378	120046	119378	120046	0.00
23/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	43980	43599	43980	43599	0.00
23/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14706	14998	14706	14998	0.00
23/08/2006	R203 On 01-February-07			Bond Future	8.6900	8.7040	100.2388	100.1651	0.00
23/08/2006	R203 On 02-November-06			Bond Future	8.6900	8.6990	98.1513	98.0766	0.00
23/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	20721	20382	20721	20382	0.00
23/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	16912	17310	16912	17310	0.00
23/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	11096	10832	11096	10832	0.00
23/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	13683	14167	13683	14167	0.00
23/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	17410	17113	17410	17113	0.00
23/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	20297	20736	20297	20736	0.00
23/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15886	15609	15886	15609	0.00
23/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	22144	22604	22144	22604	0.00
23/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	9596	9363	9596	9363	0.00
23/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	15603	16117	15603	16117	0.00
23/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	14450	14193	14450	14193	0.00
23/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	24094	24574	24094	24574	0.00
23/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	8237	8034	8237	8034	0.00
23/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	17678	18223	17678	18223	0.00
23/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	14519	14189	14519	14189	0.00
23/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10317	10734	10317	10734	0.00
23/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	13102	12865	13102	12865	0.00
23/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	26148	26648	26148	26648	0.00
23/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7015	6840	7015	6840	0.00
23/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	19908	20480	19908	20480	0.00
23/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	30474	30030	30474	30030	0.00
23/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10192	10485	10192	10485	0.00
23/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2776	2704	2776	2704	0.00
23/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	33169	33845	33169	33845	0.00
23/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7632	7482	7632	7482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	37926	38513	37926	38513	0.00
23/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4061	3976	4061	3976	0.00
23/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52005	52657	52005	52657	0.00
23/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	875	854	875	854	0.00
23/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	49185	49911	49185	49911	0.00
23/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1959	1916	1959	1916	0.00
23/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	67966	68659	67966	68659	0.00
23/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	214	210	214	210	0.00
23/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	66868	67612	66868	67612	0.00
23/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	850	831	850	831	0.00
23/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	85344	86061	85344	86061	0.00
23/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	40	40	40	40	0.00
23/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	85477	86224	85477	86224	0.00
23/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	330	322	330	322	0.00
23/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	103745	104475	103745	104475	0.00
23/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	6	6	6	6	0.00
23/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	104675	105423	104675	105423	0.00
23/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	1	1	1	1	0.00
23/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	124366	125113	124366	125113	0.00
23/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	165195	165942	165195	165942	0.00
23/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	144536	145284	144536	145284	0.00
23/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	9	9	9	9	0.00
23/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	162917	163654	162917	163654	0.00
23/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	35	34	35	34	0.00
23/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	142645	143381	142645	143381	0.00
23/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	114	111	114	111	0.00
23/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	122898	123632	122898	123632	0.00
23/08/2006	R204 On 01-February-07			Bond Future	8.6700	8.6830	96.0964	96.0186	0.00
23/08/2006	R204 On 02-November-06			Bond Future	8.6700	8.6810	98.0574	97.9787	0.00
23/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	30811	30514	30811	30514	0.00
23/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32370	32851	32370	32851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	18034	17776	18034	17776	0.00
23/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	19468	19997	19468	19997	0.00
23/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	28947	28663	28947	28663	0.00
23/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34062	34556	34062	34556	0.00
23/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	16244	16010	16244	16010	0.00
23/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	21275	21827	21275	21827	0.00
23/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	25388	25131	25388	25131	0.00
23/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	37669	38190	37669	38190	0.00
23/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	12976	12785	12976	12785	0.00
23/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	25256	25852	25256	25852	0.00
23/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	34701	34377	34701	34377	0.00
23/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29202	29656	29202	29656	0.00
23/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	27139	26869	27139	26869	0.00
23/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	35827	36335	35827	36335	0.00
23/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	14558	14345	14558	14345	0.00
23/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23204	23778	23204	23778	0.00
23/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	21911	21607	21911	21607	0.00
23/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	16206	16689	16206	16689	0.00
23/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	45279	44889	45279	44889	0.00
23/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	22441	22829	22441	22829	0.00
23/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	33176	32755	33176	32755	0.00
23/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9939	10305	9939	10305	0.00
23/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	17547	17355	17547	17355	0.00
23/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	48061	48648	48061	48648	0.00
23/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	6650	6551	6650	6551	0.00
23/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	37382	38070	37382	38070	0.00
23/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2828	2788	2828	2788	0.00
23/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52493	53240	52493	53240	0.00
23/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11307	11174	11307	11174	0.00
23/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	60522	61168	60522	61168	0.00
23/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6682	6599	6682	6599	0.00
23/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	75080	75774	75080	75774	0.00
23/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	950	939	950	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	70042	70818	70042	70818	0.00
23/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4051	4001	4051	4001	0.00
23/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	92125	92853	92125	92853	0.00
23/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	306	305	306	305	0.00
23/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	89335	90120	89335	90120	0.00
23/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	83	83	83	83	0.00
23/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	109572	110360	109572	110360	0.00
23/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2326	2298	2326	2298	0.00
23/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	110585	111335	110585	111335	0.00
23/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	19	19	19	19	0.00
23/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	130508	131296	130508	131296	0.00
23/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1261	1247	1261	1247	0.00
23/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	130229	130993	130229	130993	0.00
23/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
23/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	174175	174962	174175	174962	0.00
23/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	3	4	3	4	0.00
23/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	152049	152837	152049	152837	0.00
23/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	309	306	309	306	0.00
23/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	172327	173102	172327	173102	0.00
23/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	644	637	644	637	0.00
23/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	150860	151631	150860	151631	0.00
23/08/2006	R207 On 01-February-07			Bond Future	8.6500	8.6600	89.6652	89.5869	0.00
23/08/2006	R207 On 02-November-06			Bond Future	8.6500	8.6600	91.3679	91.2889	0.00
23/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	20413	20077	20413	20077	0.00
23/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	20341	20789	20341	20789	0.00
23/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	8074	7736	8074	7736	0.00
23/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	8002	8455	8002	8455	0.00
23/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	17108	16816	17108	16816	0.00
23/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	24198	24689	24198	24689	0.00
23/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	4991	4760	4991	4760	0.00
23/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	12148	12708	12148	12708	0.00
23/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	15592	15320	15592	15320	0.00
23/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	26292	26803	26292	26803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3806	3622	3806	3622	0.00
23/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	14609	15215	14609	15215	0.00
23/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	18715	18401	18715	18401	0.00
23/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	22215	22684	22215	22684	0.00
23/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	6410	6128	6410	6128	0.00
23/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	9943	10451	9943	10451	0.00
23/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	14166	13914	14166	13914	0.00
23/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	28495	29027	28495	29027	0.00
23/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2841	2698	2841	2698	0.00
23/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	17308	17955	17308	17955	0.00
23/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	24074	23694	24074	23694	0.00
23/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	16919	17322	16919	17322	0.00
23/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	12130	11680	12130	11680	0.00
23/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	4908	5248	4908	5248	0.00
23/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	9343	9166	9343	9166	0.00
23/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	38391	38997	38391	38997	0.00
23/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	698	658	698	658	0.00
23/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	30029	30780	30029	30780	0.00
23/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5135	5032	5135	5032	0.00
23/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	53040	53719	53040	53719	0.00
23/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	67	63	67	63	0.00
23/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	48449	49235	48449	49235	0.00
23/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2569	2514	2569	2514	0.00
23/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	69854	70582	69854	70582	0.00
23/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	3	3	3	3	0.00
23/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	67972	68762	67972	68762	0.00
23/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1161	1136	1161	1136	0.00
23/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	88367	89125	88367	89125	0.00
23/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	88111	88902	88111	88902	0.00
23/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	108826	109616	108826	109616	0.00
23/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	471	460	471	460	0.00

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23/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	108156	108928	108156	108928	0.00
23/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	170	167	170	167	0.00
23/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	128909	129689	128909	129689	0.00
23/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	130131	130921	130131	130921	0.00
23/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	152046	152836	152046	152836	0.00
23/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	25771	25093	25771	25093	0.00
23/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1015	1127	1015	1127	0.00
23/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	55	53	55	53	0.00
23/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	150441	151223	150441	151223	0.00
23/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	34700	34212	34700	34212	0.00
23/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10169	10463	10169	10463	0.00
23/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	15	15	15	15	0.00
23/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	172661	173444	172661	173444	0.00
24/08/2006	GOVI On 01-February-07			jGovi	240.7000	241.1580	240.6980	241.1580	0.00
24/08/2006	GOVI On 02-November-06			jGovi	235.6900	236.1460	235.6890	236.1460	886.00
24/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	107940	112392	107940	112392	0.00
24/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	960	812	960	812	0.00
24/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	58566	62823	58566	62823	0.00
24/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1676	1363	1676	1363	0.00
24/08/2006	J153 On 31-August-10			jSwap	8.9400	8.8940	0.0544	0.0529	0.00
24/08/2006	J157 On 15-September-15			jSwap	8.9800	8.9280	0.0962	0.0932	0.00
24/08/2006	J186 On 21-December-26			jSwap	8.8000	8.7740	0.1230	0.1210	0.00
24/08/2006	J194 On 28-February-08			jSwap	8.4700	8.4470	0.0181	0.0177	0.00
24/08/2006	J201 On 22-December-14			jSwap	9.0700	9.0250	0.0928	0.0902	0.00
24/08/2006	J203 On 15-September-17			jSwap	8.9300	8.8870	0.1048	0.1018	0.00
24/08/2006	J204 On 21-December-18			jSwap	8.9500	8.9090	0.1088	0.1059	0.00
24/08/2006	J207 On 15-January-20			jSwap	8.9300	8.8910	0.0722	0.0694	0.00
24/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1800	0.0000	0.0000	0.00
24/08/2006	JFRA On 01-February-07			jFra	8.8700	8.8410	0.0217	0.0216	0.00
24/08/2006	JFRA On 07-February-08			jFra	9.1900	9.1500	0.0224	0.0223	0.00
24/08/2006	JFRA On 03-May-07			jFra	9.0400	8.9990	0.0221	0.0219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	JFRA On 02-August-07			jFra	9.1100	9.0770	0.0222	0.0221	0.00
24/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5340	0.0208	0.0208	0.00
24/08/2006	JFRA On 01-November-07			jFra	9.1900	9.1440	0.0241	0.0240	0.00
24/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3442	3370	3442	3370	0.00
24/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	91	99	91	99	0.00
24/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26159	26128	26159	26128	0.00
24/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22011	22084	22011	22084	0.00
24/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3925	3832	3925	3832	0.00
24/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	163	177	163	177	0.00
24/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4174	4104	4174	4104	0.00
24/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	247	260	247	260	0.00
24/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3742	3750	3742	3750	0.00
24/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	5	5	5	5	0.00
24/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4748	4648	4748	4648	0.00
24/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	320	339	320	339	0.00
24/08/2006	JN02 On 02-November-06			jNote	9.0500	9.0070	0.1650	0.1643	0.00
24/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33375	32725	33375	32725	0.00
24/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	600	669	600	669	0.00
24/08/2006	JN05 On 02-November-06			jNote	9.1600	9.1020	0.3647	0.3630	0.00
24/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	75891	73863	75891	73863	0.00
24/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	1	1	1	1	0.00
24/08/2006	JN10 On 02-November-06			jNote	9.0000	8.9440	0.5876	0.5856	0.00
24/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	113996	110907	113996	110907	0.00
24/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
24/08/2006	JROD On 31-January-07			jRod	8.2400	8.2400	0.0013	0.0014	0.00
24/08/2006	JROD On 28-February-07			jRod	8.0300	8.0340	0.0004	0.0004	0.00
24/08/2006	JROD On 31-August-06			jRod	7.3300	7.3290	0.0015	0.0015	0.00
24/08/2006	JROD On 29-September-06			jRod	7.6000	7.6090	0.0008	0.0008	0.00
24/08/2006	JROD On 31-October-06			jRod	7.9600	7.9700	0.0001	0.0001	0.00
24/08/2006	JROD On 30-November-06			jRod	7.7700	7.7780	0.0009	0.0009	0.00
24/08/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0002	0.00
24/08/2006	R153 On 01-February-07			Bond Future	8.6400	8.5870	118.8090	118.9915	0.00
24/08/2006	R153 On 02-November-06			Bond Future	8.6400	8.6650	116.3294	116.2323	468.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13460	14389	13460	14389	0.00
24/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16493	15597	16493	15597	0.00
24/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11579	11101	11579	11101	0.00
24/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7668	8161	7668	8161	0.00
24/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7798	7432	7798	7432	0.00
24/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10821	11425	10821	11425	0.00
24/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12607	13503	12607	13503	0.00
24/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	17274	16346	17274	16346	0.00
24/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11788	12651	11788	12651	0.00
24/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	18094	17132	18094	17132	0.00
24/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	6979	6640	6979	6640	0.00
24/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11743	12375	11743	12375	0.00
24/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3685	3476	3685	3476	0.00
24/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17208	17970	17208	17970	101.00
24/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6215	5904	6215	5904	0.00
24/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12724	13384	12724	13384	0.00
24/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17140	18194	17140	18194	0.00
24/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13663	12892	13663	12892	0.00
24/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8805	9532	8805	9532	0.00
24/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21693	20595	21693	20595	0.00
24/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	22259	23454	22259	23454	0.00
24/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10711	10082	10711	10082	0.00
24/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5730	6286	5730	6286	0.00
24/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26913	25643	26913	25643	0.00
24/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1622	1515	1622	1515	0.00
24/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23989	24853	23989	24853	0.00
24/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3446	3839	3446	3839	0.00
24/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33000	31569	33000	31569	0.00
24/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	571	528	571	528	0.00
24/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31869	32796	31869	32796	0.00
24/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1854	2106	1854	2106	0.00
24/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39858	38285	39858	38285	0.00
24/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	147	135	147	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	40462	41420	40462	41420	0.00
24/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1065	1227	1065	1227	0.00
24/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47596	45932	47596	45932	0.00
24/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	40	36	40	36	0.00
24/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49461	50428	49461	50428	0.00
24/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	580	677	580	677	0.00
24/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55717	53989	55717	53989	0.00
24/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	9	8	9	8	0.00
24/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	58625	59594	58625	59594	0.00
24/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	145	175	145	175	0.00
24/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72734	70939	72734	70939	0.00
24/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	298	354	298	354	0.00
24/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64121	62352	64121	62352	0.00
24/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27927	29244	27927	29244	0.00
24/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8382	7874	8382	7874	0.00
24/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
24/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	67902	68873	67902	68873	0.00
24/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77277	78247	77277	78247	0.00
24/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17297	16688	17297	16688	0.00
24/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4795	5157	4795	5157	0.00
24/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23919	23201	23919	23201	0.00
24/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2907	3160	2907	3160	0.00
24/08/2006	R157 On 01-February-07			Bond Future	8.7700	8.7250	133.5262	133.8225	0.00
24/08/2006	R157 On 02-November-06			Bond Future	8.7600	8.7210	130.7419	131.0091	19.00
24/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	27364	31099	27364	31099	0.00
24/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	28562	29334	28562	29334	0.00
24/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	18903	20412	18903	20412	0.00
24/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19480	18317	19480	18317	0.00
24/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5100	7800	5100	7800	250.00
24/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	68184	67921	68184	67921	0.00
24/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	15636	19768	15636	19768	150.00
24/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	41843	43012	41843	43012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	64658	69334	64658	69334	0.00
24/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11069	12782	11069	12782	150.00
24/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	23665	27662	23665	27662	0.00
24/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	31943	32977	31943	32977	0.00
24/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	15304	16649	15304	16649	20.00
24/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	23127	21799	23127	21799	20.00
24/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	20239	24466	20239	24466	0.00
24/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	35648	36912	35648	36912	0.00
24/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	12129	13304	12129	13304	0.00
24/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	27252	25754	27252	25754	0.00
24/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	21917	26034	21917	26034	0.00
24/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	33754	34908	33754	34908	0.00
24/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	647	788	647	788	0.00
24/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	76220	73688	76220	73688	171.00
24/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	10704	11793	10704	11793	0.00
24/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	29498	27914	29498	27914	100.00
24/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	13663	14923	13663	14923	0.00
24/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	25129	23716	25129	23716	0.00
24/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	18632	22958	18632	22958	0.00
24/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	37627	38990	37627	38990	0.00
24/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	37694	42520	37694	42520	0.00
24/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21422	23285	21422	23285	0.00
24/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	29518	31396	29518	31396	0.00
24/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	12221	11426	12221	11426	0.00
24/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11700	15476	11700	15476	0.00
24/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	48826	49639	48826	49639	0.00
24/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	5210	5890	5210	5890	0.00
24/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	42570	40577	42570	40577	0.00
24/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2079	2429	2079	2429	0.00
24/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	58363	56040	58363	56040	0.00
24/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6629	9668	6629	9668	0.00
24/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	62227	62303	62227	62303	0.00
24/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3294	5475	3294	5475	0.00

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24/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	77712	76930	77712	76930	0.00
24/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	198	250	198	250	0.00
24/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	95432	92811	95432	92811	0.00
24/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1711	3210	1711	3210	0.00
24/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	95305	93841	95305	93841	0.00
24/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	51	67	51	67	0.00
24/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	115328	112671	115328	112671	0.00
24/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	824	1778	824	1778	0.00
24/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	113957	111948	113957	111948	0.00
24/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2	3	2	3	0.00
24/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	156543	153871	156543	153871	0.00
24/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	11	15	11	15	0.00
24/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	135721	133052	135721	133052	0.00
24/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	42212	44376	42212	44376	0.00
24/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7375	6866	7375	6866	0.00
24/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	56349	58713	56349	58713	0.00
24/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4300	3991	4300	3991	0.00
24/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	71378	73872	71378	73872	0.00
24/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2437	2259	2437	2259	0.00
24/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	366	927	366	927	0.00
24/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	133410	131008	133410	131008	0.00
24/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	49346	54181	49346	54181	0.00
24/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15924	17796	15924	17796	0.00
24/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	62024	66729	62024	66729	0.00
24/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11765	13507	11765	13507	0.00
24/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	75451	79993	75451	79993	0.00
24/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8663	10241	8663	10241	0.00
24/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	9395	10399	9395	10399	0.00
24/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	31874	30206	31874	30206	0.00
24/08/2006	R186 On 01-February-07			Bond Future	8.5500	8.5120	119.7778	120.2334	0.00
24/08/2006	R186 On 02-November-06			Bond Future	8.5600	8.5150	122.4778	122.9250	59.00
24/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	45906	48375	45906	48375	0.00
24/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	51768	49681	51768	49681	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	25851	28249	25851	28249	0.00
24/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	31965	29891	31965	29891	0.00
24/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	35328	37457	35328	37457	0.00
24/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	63298	60870	63298	60870	0.00
24/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	16453	18289	16453	18289	0.00
24/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	44807	42171	44807	42171	0.00
24/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	32899	34940	32899	34940	0.00
24/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	66494	63978	66494	63978	0.00
24/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	14491	16186	14491	16186	0.00
24/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	48505	45728	48505	45728	0.00
24/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	30554	32506	30554	32506	0.00
24/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	69814	67210	69814	67210	0.00
24/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	12644	14198	12644	14198	0.00
24/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	52358	49441	52358	49441	0.00
24/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	22115	23709	22115	23709	0.00
24/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	84445	81483	84445	81483	0.00
24/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	6798	7820	6798	7820	0.00
24/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	69728	66278	69728	66278	0.00
24/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	13771	14931	13771	14931	0.00
24/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	105882	102487	105882	102487	0.00
24/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	2605	3108	2605	3108	0.00
24/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	95514	91545	95514	91545	0.00
24/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7794	8566	7794	8566	0.00
24/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	130777	126994	130777	126994	0.00
24/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	762	953	762	953	0.00
24/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	124757	120476	124757	120476	0.00
24/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3907	4366	3907	4366	0.00
24/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	158902	154804	158902	154804	0.00
24/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	157	208	157	208	0.00
24/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	156394	151973	156394	151973	0.00
24/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2057	2328	2057	2328	0.00
24/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	190251	185966	190251	185966	0.00
24/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	33	46	33	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	189720	185261	189720	185261	0.00
24/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1008	1156	1008	1156	0.00
24/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	223642	219234	223642	219234	0.00
24/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	5	8	5	8	0.00
24/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	224403	219934	224403	219934	0.00
24/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	40970	44003	40970	44003	0.00
24/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	20160	18721	20160	18721	0.00
24/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	59034	62569	59034	62569	0.00
24/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	12234	11297	12234	11297	0.00
24/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
24/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	260426	255954	260426	255954	0.00
24/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	458	533	458	533	0.00
24/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	258825	254344	258825	254344	0.00
24/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	60896	63754	60896	63754	0.00
24/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	39988	38290	39988	38290	0.00
24/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	77432	80629	77432	80629	0.00
24/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	30675	29316	30675	29316	0.00
24/08/2006	R194 On 01-February-07			Bond Future	8.8500	8.7830	105.5201	105.5883	0.00
24/08/2006	R194 On 02-November-06			Bond Future	8.7900	8.7350	103.3201	103.3903	0.00
24/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4433	4776	4433	4776	0.00
24/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5446	5107	5446	5107	0.00
24/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2321	2630	2321	2630	0.00
24/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4686	4294	4686	4294	0.00
24/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3917	4237	3917	4237	0.00
24/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5933	5571	5933	5571	0.00
24/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3205	3490	3205	3490	0.00
24/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6729	6333	6729	6333	0.00
24/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1849	2117	1849	2117	0.00
24/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5449	5016	5449	5016	0.00
24/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4171	4502	4171	4502	0.00
24/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5685	5335	5685	5335	0.00
24/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2076	2365	2076	2365	0.00
24/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5058	4646	5058	4646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2218	2445	2218	2445	0.00
24/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8264	7809	8264	7809	0.00
24/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	910	1079	910	1079	0.00
24/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7606	7074	7606	7074	0.00
24/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	384	474	384	474	0.00
24/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10189	9578	10189	9578	0.00
24/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1426	1595	1426	1595	0.00
24/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10002	9490	10002	9490	0.00
24/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	131	170	131	170	0.00
24/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13059	12397	13059	12397	0.00
24/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	862	981	862	981	0.00
24/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11979	11416	11979	11416	0.00
24/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	478	555	478	555	0.00
24/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14144	13539	14144	13539	0.00
24/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	34	47	34	47	0.00
24/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16098	15410	16098	15410	0.00
24/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	280	330	280	330	0.00
24/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16505	15873	16505	15873	0.00
24/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	9	13	9	13	0.00
24/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19224	18527	19224	18527	0.00
24/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	157	187	157	187	0.00
24/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18951	18300	18951	18300	0.00
24/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2	3	2	3	0.00
24/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22380	21680	22380	21680	0.00
24/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	83	101	83	101	0.00
24/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21456	20792	21456	20792	0.00
24/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
24/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25556	24855	25556	24855	0.00
24/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35169	34468	35169	34468	0.00
24/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31951	31250	31951	31250	0.00
24/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28746	28045	28746	28045	0.00
24/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	9	12	9	12	0.00
24/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29175	28496	29175	28496	0.00
24/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	20	26	20	26	0.00
24/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26578	25902	26578	25902	0.00
24/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	42	52	42	52	0.00
24/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24003	23331	24003	23331	0.00
24/08/2006	R201 On 01-February-07			Bond Future	8.7600	8.7190	101.0503	101.2859	0.00
24/08/2006	R201 On 02-November-06			Bond Future	8.7600	8.7140	103.2716	103.5124	26.00
24/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	25159	26454	25159	26454	0.00
24/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	25775	24714	25775	24714	0.00
24/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	15076	16429	15076	16429	0.00
24/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15420	14363	15420	14363	0.00
24/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	22216	23426	22216	23426	0.00
24/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28459	27313	28459	27313	0.00
24/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	12214	13419	12214	13419	0.00
24/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18308	17104	18308	17104	0.00
24/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	19458	20580	19458	20580	0.00
24/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31367	30134	31367	30134	0.00
24/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9688	10741	9688	10741	0.00
24/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	21575	20219	21575	20219	0.00
24/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	20813	21980	20813	21980	0.00
24/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29884	28695	29884	28695	0.00
24/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	10909	12038	10909	12038	0.00
24/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	19894	18614	19894	18614	0.00
24/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	18150	19229	18150	19229	0.00
24/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	32909	31631	32909	31631	0.00
24/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8554	9530	8554	9530	0.00
24/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	23353	21920	23353	21920	0.00
24/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	33286	34779	33286	34779	0.00
24/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	20012	19149	20012	19149	0.00
24/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23483	25168	23483	25168	0.00
24/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9635	8910	9635	8910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	12360	13213	12360	13213	0.00
24/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	41517	40014	41517	40014	0.00
24/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	4191	4801	4191	4801	0.00
24/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	33715	31917	33715	31917	0.00
24/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1693	2009	1693	2009	0.00
24/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	46217	44124	46217	44124	0.00
24/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7822	8454	7822	8454	0.00
24/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51640	49916	51640	49916	0.00
24/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4549	4980	4549	4980	0.00
24/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	63295	61370	63295	61370	0.00
24/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	534	663	534	663	0.00
24/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	60339	58059	60339	58059	0.00
24/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	165	214	165	214	0.00
24/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	75537	73176	75537	73176	0.00
24/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2733	3023	2733	3023	0.00
24/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	76680	74614	76680	74614	0.00
24/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	43	58	43	58	0.00
24/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	91274	88880	91274	88880	0.00
24/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1560	1744	1560	1744	0.00
24/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	90985	88813	90985	88813	0.00
24/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	843	953	843	953	0.00
24/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	106031	103786	106031	103786	0.00
24/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	9	13	9	13	0.00
24/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	107398	104993	107398	104993	0.00
24/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	2	3	2	3	0.00
24/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	123853	121445	123853	121445	0.00
24/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	33569	35513	33569	35513	0.00
24/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5787	5322	5787	5322	0.00
24/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	431	493	431	493	0.00
24/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	121672	119378	121672	119378	0.00
24/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	42316	43980	42316	43980	0.00
24/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	15398	14706	15398	14706	0.00
24/08/2006	R203 On 01-February-07			Bond Future	8.7300	8.6930	99.9980	100.2388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R203 On 02-November-06			Bond Future	8.7200	8.6880	97.9070	98.1513	0.00
24/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	16209	17410	16209	17410	0.00
24/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	21504	20297	21504	20297	0.00
24/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	9893	11096	9893	11096	0.00
24/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	14923	13683	14923	13683	0.00
24/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	19384	20721	19384	20721	0.00
24/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	17983	16912	17983	16912	0.00
24/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	14753	15886	14753	15886	0.00
24/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	23419	22144	23419	22144	0.00
24/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8501	9596	8501	9596	0.00
24/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	16950	15603	16950	15603	0.00
24/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	13386	14450	13386	14450	0.00
24/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	25438	24094	25438	24094	0.00
24/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7248	8237	7248	8237	0.00
24/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	19133	17678	19133	17678	0.00
24/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	13101	14519	13101	14519	0.00
24/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	11342	10317	11342	10317	0.00
24/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	12105	13102	12105	13102	0.00
24/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	27560	26148	27560	26148	0.00
24/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6130	7015	6130	7015	0.00
24/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	21466	19908	21466	19908	0.00
24/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	28814	30474	28814	30474	0.00
24/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10939	10192	10939	10192	0.00
24/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2332	2776	2332	2776	0.00
24/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	35169	33169	35169	33169	0.00
24/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6954	7632	6954	7632	0.00
24/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	39656	37926	39656	37926	0.00
24/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3643	4061	3643	4061	0.00
24/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	53995	52005	53995	52005	0.00
24/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	702	875	702	875	0.00
24/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	51455	49185	51455	49185	0.00
24/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1727	1959	1727	1959	0.00
24/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	70142	67966	70142	67966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	163	214	163	214	0.00
24/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	69260	66868	69260	66868	0.00
24/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	735	850	735	850	0.00
24/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	87637	85344	87637	85344	0.00
24/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	29	40	29	40	0.00
24/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	87909	85477	87909	85477	0.00
24/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	279	330	279	330	0.00
24/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	106103	103745	106103	103745	0.00
24/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	4	6	4	6	0.00
24/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	107117	104675	107117	104675	0.00
24/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
24/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	126809	124366	126809	124366	0.00
24/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	167638	165195	167638	165195	0.00
24/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	146979	144536	146979	144536	0.00
24/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	7	9	7	9	0.00
24/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	165323	162917	165323	162917	0.00
24/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	28	35	28	35	0.00
24/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	145047	142645	145047	142645	0.00
24/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	94	114	94	114	0.00
24/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	125286	122898	125286	122898	0.00
24/08/2006	R204 On 01-February-07			Bond Future	8.7100	8.6720	95.8068	96.0964	0.00
24/08/2006	R204 On 02-November-06			Bond Future	8.7100	8.6700	97.7644	98.0574	0.00
24/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	29262	30811	29262	30811	0.00
24/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	33717	32370	33717	32370	0.00
24/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	16482	18034	16482	18034	0.00
24/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	20845	19468	20845	19468	0.00
24/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	27451	28947	27451	28947	0.00
24/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	35462	34062	35462	34062	0.00
24/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14784	16244	14784	16244	0.00
24/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	22745	21275	22745	21275	0.00
24/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	24002	25388	24002	25388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	39179	37669	39179	37669	0.00
24/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	11704	12976	11704	12976	0.00
24/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	26914	25256	26914	25256	0.00
24/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	33048	34701	33048	34701	0.00
24/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	30445	29202	30445	29202	0.00
24/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	25698	27139	25698	27139	0.00
24/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	37282	35827	37282	35827	0.00
24/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	13191	14558	13191	14558	0.00
24/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	24767	23204	24767	23204	0.00
24/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	20180	21911	20180	21911	0.00
24/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17405	16206	17405	16206	0.00
24/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43386	45279	43386	45279	0.00
24/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	23444	22441	23444	22441	0.00
24/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	31052	33176	31052	33176	0.00
24/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10745	9939	10745	9939	0.00
24/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	16443	17547	16443	17547	0.00
24/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	49854	48061	49854	48061	0.00
24/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5838	6650	5838	6650	0.00
24/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	39500	37382	39500	37382	0.00
24/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2398	2828	2398	2828	0.00
24/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54992	52493	54992	52493	0.00
24/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10483	11307	10483	11307	0.00
24/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	62595	60522	62595	60522	0.00
24/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6117	6682	6117	6682	0.00
24/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	77411	75080	77411	75080	0.00
24/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	771	950	771	950	0.00
24/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	72793	70042	72793	70042	0.00
24/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3671	4051	3671	4051	0.00
24/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	94641	92125	94641	92125	0.00
24/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	239	306	239	306	0.00
24/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	92198	89335	92198	89335	0.00
24/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	62	83	62	83	0.00
24/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	112481	109572	112481	109572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2085	2326	2085	2326	0.00
24/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	113240	110585	113240	110585	0.00
24/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	13	19	13	19	0.00
24/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	133433	130508	133433	130508	0.00
24/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1117	1261	1117	1261	0.00
24/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	132981	130229	132981	130229	0.00
24/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
24/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	177105	174175	177105	174175	0.00
24/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	2	3	2	3	0.00
24/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	154978	152049	154978	152049	0.00
24/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	267	309	267	309	0.00
24/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	175181	172327	175181	172327	0.00
24/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	564	644	564	644	0.00
24/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	153675	150860	153675	150860	0.00
24/08/2006	R207 On 01-February-07			Bond Future	8.6900	8.6490	89.3526	89.6652	0.00
24/08/2006	R207 On 02-November-06			Bond Future	8.6900	8.6490	91.0594	91.3679	0.00
24/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	18787	20413	18787	20413	0.00
24/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	21843	20341	21843	20341	0.00
24/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	6552	8074	6552	8074	0.00
24/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	9564	8002	9564	8002	0.00
24/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	15658	17108	15658	17108	0.00
24/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	25874	24198	25874	24198	0.00
24/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	3899	4991	3899	4991	0.00
24/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	14141	12148	14141	12148	0.00
24/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	14228	15592	14228	15592	0.00
24/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	28055	26292	28055	26292	0.00
24/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2913	3806	2913	3806	0.00
24/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	16800	14609	16800	14609	0.00
24/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	17177	18715	17177	18715	0.00
24/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	23804	22215	23804	22215	0.00
24/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	5107	6410	5107	6410	0.00
24/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	11724	9943	11724	9943	0.00
24/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	12888	14166	12888	14166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	30344	28495	30344	28495	0.00
24/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2128	2841	2128	2841	0.00
24/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	19679	17308	19679	17308	0.00
24/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	22276	24074	22276	24074	0.00
24/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18248	16919	18248	16919	0.00
24/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	10176	12130	10176	12130	0.00
24/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6038	4908	6038	4908	0.00
24/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8392	9343	8392	9343	0.00
24/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	40567	38391	40567	38391	0.00
24/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	474	698	474	698	0.00
24/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	32890	30029	32890	30029	0.00
24/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4533	5135	4533	5135	0.00
24/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	55564	53040	55564	53040	0.00
24/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	40	67	40	67	0.00
24/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	51506	48449	51506	48449	0.00
24/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2224	2569	2224	2569	0.00
24/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	72635	69854	72635	69854	0.00
24/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	2	3	2	3	0.00
24/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	71055	67972	71055	67972	0.00
24/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	984	1161	984	1161	0.00
24/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	91317	88367	91317	88367	0.00
24/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	91196	88111	91196	88111	0.00
24/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	111910	108826	111910	108826	0.00
24/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	390	471	390	471	0.00
24/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	111202	108156	111202	108156	0.00
24/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	138	170	138	170	0.00
24/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	132003	128909	132003	128909	0.00
24/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	133216	130131	133216	130131	0.00
24/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	155130	152046	155130	152046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	23023	25771	23023	25771	0.00
24/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1352	1015	1352	1015	0.00
24/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	43	55	43	55	0.00
24/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	153556	150441	153556	150441	0.00
24/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	32499	34700	32499	34700	0.00
24/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11094	10169	11094	10169	0.00
24/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	12	15	12	15	0.00
24/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	175784	172661	175784	172661	0.00
25/08/2006	GOVI On 01-February-07			jGovi	240.4800	240.6980	240.4790	240.6980	0.00
25/08/2006	GOVI On 02-November-06			jGovi	235.4900	235.6890	235.4880	235.6890	886.00
25/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	105819	107940	105819	107940	0.00
25/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	1029	960	1029	960	0.00
25/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	56686	58566	56686	58566	0.00
25/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1806	1676	1806	1676	0.00
25/08/2006	J153 On 31-August-10			jSwap	8.9300	8.9360	0.0543	0.0544	0.00
25/08/2006	J157 On 15-September-15			jSwap	8.9800	8.9760	0.0962	0.0962	0.00
25/08/2006	J186 On 21-December-26			jSwap	8.8300	8.7980	0.1258	0.1230	0.00
25/08/2006	J194 On 28-February-08			jSwap	8.4500	8.4670	0.0179	0.0181	0.00
25/08/2006	J201 On 22-December-14			jSwap	9.0700	9.0700	0.0928	0.0928	0.00
25/08/2006	J203 On 15-September-17			jSwap	8.9300	8.9310	0.1046	0.1048	0.00
25/08/2006	J204 On 21-December-18			jSwap	8.9600	8.9500	0.1092	0.1088	0.00
25/08/2006	J207 On 15-January-20			jSwap	8.9400	8.9290	0.0731	0.0722	0.00
25/08/2006	JBAR On 21-December-05			jBar	8.1700	8.1800	0.0000	0.0000	0.00
25/08/2006	JFRA On 01-February-07			jFra	8.8600	8.8740	0.0216	0.0217	0.00
25/08/2006	JFRA On 07-February-08			jFra	9.1700	9.1920	0.0223	0.0224	0.00
25/08/2006	JFRA On 03-May-07			jFra	9.0200	9.0430	0.0220	0.0221	0.00
25/08/2006	JFRA On 02-August-07			jFra	9.0900	9.1110	0.0222	0.0222	0.00
25/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5310	0.0208	0.0208	0.00
25/08/2006	JFRA On 01-November-07			jFra	9.1700	9.1900	0.0240	0.0241	0.00
25/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3414	3442	3414	3442	0.00
25/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	92	91	92	91	0.00
25/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26111	26159	26111	26159	0.00
25/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	22013	22011	22013	22011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3881	3925	3881	3925	0.00
25/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	167	163	167	163	0.00
25/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4125	4174	4125	4174	0.00
25/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	254	247	254	247	0.00
25/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3740	3742	3740	3742	0.00
25/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	5	5	5	5	0.00
25/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4696	4748	4696	4748	0.00
25/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	328	320	328	320	0.00
25/08/2006	JN02 On 02-November-06			jNote	9.0300	9.0470	0.1648	0.1650	0.00
25/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33105	33375	33105	33375	0.00
25/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	598	600	598	600	0.00
25/08/2006	JN05 On 02-November-06			jNote	9.1500	9.1550	0.3647	0.3647	0.00
25/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	75824	75891	75824	75891	0.00
25/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	1	1	1	1	0.00
25/08/2006	JN10 On 02-November-06			jNote	8.9900	8.9950	0.5874	0.5876	0.00
25/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	113689	113996	113689	113996	0.00
25/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
25/08/2006	JROD On 31-January-07			jRod	8.2400	8.2350	0.0017	0.0013	0.00
25/08/2006	JROD On 28-February-07			jRod	8.0400	8.0300	0.0008	0.0004	0.00
25/08/2006	JROD On 31-August-06			jRod	7.3300	7.3270	0.0011	0.0015	0.00
25/08/2006	JROD On 29-September-06			jRod	7.5900	7.6020	0.0004	0.0008	0.00
25/08/2006	JROD On 31-October-06			jRod	7.9400	7.9620	0.0004	0.0001	0.00
25/08/2006	JROD On 30-November-06			jRod	7.7600	7.7740	0.0006	0.0009	0.00
25/08/2006	JROD On 29-December-06			jRod	7.9900	8.0040	0.0005	0.0002	0.00
25/08/2006	R153 On 01-February-07			Bond Future	8.6700	8.6430	118.7244	118.8090	0.00
25/08/2006	R153 On 02-November-06			Bond Future	8.7300	8.6370	116.0005	116.3294	468.00
25/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13016	13460	13016	13460	0.00
25/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16895	16493	16895	16493	0.00
25/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	6340	7798	6340	7798	0.00
25/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	12651	10821	12651	10821	0.00
25/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	9728	11579	9728	11579	0.00
25/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9106	7668	9106	7668	0.00
25/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12179	12607	12179	12607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	17693	17274	17693	17274	0.00
25/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11376	11788	11376	11788	0.00
25/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	18528	18094	18528	18094	0.00
25/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	5621	6979	5621	6979	0.00
25/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	13674	11743	13674	11743	0.00
25/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	2814	3685	2814	3685	0.00
25/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	19627	17208	19627	17208	101.00
25/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	4958	6215	4958	6215	0.00
25/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	14756	12724	14756	12724	0.00
25/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	16637	17140	16637	17140	0.00
25/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	14006	13663	14006	13663	0.00
25/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8458	8805	8458	8805	0.00
25/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	22192	21693	22192	21693	0.00
25/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	21689	22259	21689	22259	0.00
25/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10988	10711	10988	10711	0.00
25/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5466	5730	5466	5730	0.00
25/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	27495	26913	27495	26913	0.00
25/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1157	1622	1157	1622	0.00
25/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	26814	23989	26814	23989	0.00
25/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3259	3446	3259	3446	0.00
25/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	33660	33000	33660	33000	0.00
25/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	375	571	375	571	0.00
25/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	34961	31869	34961	31869	0.00
25/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1735	1854	1735	1854	0.00
25/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	40585	39858	40585	39858	0.00
25/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	87	147	87	147	0.00
25/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	43691	40462	43691	40462	0.00
25/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	989	1065	989	1065	0.00
25/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	48366	47596	48366	47596	0.00
25/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21	40	21	40	0.00
25/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	52731	49461	52731	49461	0.00
25/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	534	580	534	580	0.00
25/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	56517	55717	56517	55717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	4	9	4	9	0.00
25/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	61909	58625	61909	58625	0.00
25/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	131	145	131	145	0.00
25/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	73567	72734	73567	72734	0.00
25/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	272	298	272	298	0.00
25/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	64941	64121	64941	64121	0.00
25/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	27301	27927	27301	27927	0.00
25/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8602	8382	8602	8382	0.00
25/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
25/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	71190	67902	71190	67902	0.00
25/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	80566	77277	80566	77277	0.00
25/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	15013	17297	15013	17297	0.00
25/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5800	4795	5800	4795	0.00
25/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21295	23919	21295	23919	0.00
25/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3573	2907	3573	2907	0.00
25/08/2006	R157 On 01-February-07			Bond Future	8.7900	8.7670	133.3643	133.5262	0.00
25/08/2006	R157 On 02-November-06			Bond Future	8.7700	8.7580	130.6698	130.7419	19.00
25/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	26469	27364	26469	27364	0.00
25/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29286	28562	29286	28562	0.00
25/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	18405	18903	18405	18903	0.00
25/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19704	19480	19704	19480	0.00
25/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4799	5100	4799	5100	250.00
25/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	69501	68184	69501	68184	0.00
25/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14989	15636	14989	15636	150.00
25/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	42815	41843	42815	41843	0.00
25/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	63347	64658	63347	64658	0.00
25/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11377	11069	11377	11069	150.00
25/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	22839	23665	22839	23665	0.00
25/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	32735	31943	32735	31943	0.00
25/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	14854	15304	14854	15304	20.00
25/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	23398	23127	23398	23127	20.00
25/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	19483	20239	19483	20239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	36512	35648	36512	35648	0.00
25/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	11730	12129	11730	12129	0.00
25/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	27574	27252	27574	27252	0.00
25/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	21126	21917	21126	21917	0.00
25/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	34582	33754	34582	33754	0.00
25/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	595	647	595	647	0.00
25/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	76889	76220	76889	76220	171.00
25/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	10331	10704	10331	10704	0.00
25/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	29846	29498	29846	29498	100.00
25/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	13238	13663	13238	13663	0.00
25/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	25425	25129	25425	25129	0.00
25/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17912	18632	17912	18632	0.00
25/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	38526	37627	38526	37627	0.00
25/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	36642	37694	36642	37694	0.00
25/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21989	21422	21989	21422	0.00
25/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	28922	29518	28922	29518	0.00
25/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	12346	12221	12346	12221	0.00
25/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11162	11700	11162	11700	0.00
25/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	49907	48826	49907	48826	0.00
25/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	4970	5210	4970	5210	0.00
25/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	43051	42570	43051	42570	0.00
25/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1952	2079	1952	2079	0.00
25/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	58957	58363	58957	58363	0.00
25/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6264	6629	6264	6629	0.00
25/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	63481	62227	63481	62227	0.00
25/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3077	3294	3077	3294	0.00
25/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	79113	77712	79113	77712	0.00
25/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	178	198	178	198	0.00
25/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	96133	95432	96133	95432	0.00
25/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1583	1711	1583	1711	0.00
25/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	96795	95305	96795	95305	0.00
25/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	45	51	45	51	0.00
25/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	116043	115328	116043	115328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	754	824	754	824	0.00
25/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	115506	113957	115506	113957	0.00
25/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
25/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	157264	156543	157264	156543	0.00
25/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	9	11	9	11	0.00
25/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	136440	135721	136440	135721	0.00
25/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	41551	42212	41551	42212	0.00
25/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7435	7375	7435	7375	0.00
25/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	55649	56349	55649	56349	0.00
25/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4321	4300	4321	4300	0.00
25/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	70659	71378	70659	71378	0.00
25/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2439	2437	2439	2437	0.00
25/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	332	366	332	366	0.00
25/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	134994	133410	134994	133410	0.00
25/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	48161	49346	48161	49346	0.00
25/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16358	15924	16358	15924	0.00
25/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	60732	62024	60732	62024	0.00
25/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	12092	11765	12092	11765	0.00
25/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	74075	75451	74075	75451	0.00
25/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8905	8663	8905	8663	0.00
25/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	9049	9395	9049	9395	0.00
25/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	32249	31874	32249	31874	0.00
25/08/2006	R186 On 01-February-07			Bond Future	8.5700	8.5540	119.6050	119.7778	0.00
25/08/2006	R186 On 02-November-06			Bond Future	8.5700	8.5560	122.3149	122.4778	59.00
25/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	44893	45906	44893	45906	0.00
25/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	52484	51768	52484	51768	0.00
25/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	24874	25851	24874	25851	0.00
25/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	32618	31965	32618	31965	0.00
25/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	34449	35328	34449	35328	0.00
25/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	64147	63298	64147	63298	0.00
25/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	15694	16453	15694	16453	0.00
25/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	45677	44807	45677	44807	0.00
25/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	32055	32899	32055	32899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	67378	66494	67378	66494	0.00
25/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	13788	14491	13788	14491	0.00
25/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	49431	48505	49431	48505	0.00
25/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	29746	30554	29746	30554	0.00
25/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	70734	69814	70734	69814	0.00
25/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	11998	12644	11998	12644	0.00
25/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	53342	52358	53342	52358	0.00
25/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	21450	22115	21450	22115	0.00
25/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	85509	84445	85509	84445	0.00
25/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	6369	6798	6369	6798	0.00
25/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	70929	69728	70929	69728	0.00
25/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	13284	13771	13284	13771	0.00
25/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	107124	105882	107124	105882	0.00
25/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	2392	2605	2392	2605	0.00
25/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	96931	95514	96931	95514	0.00
25/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7468	7794	7468	7794	0.00
25/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	132180	130777	132180	130777	0.00
25/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	682	762	682	762	0.00
25/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	126306	124757	126306	124757	0.00
25/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3713	3907	3713	3907	0.00
25/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	160436	158902	160436	158902	0.00
25/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	136	157	136	157	0.00
25/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	158003	156394	158003	156394	0.00
25/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1942	2057	1942	2057	0.00
25/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	191864	190251	191864	190251	0.00
25/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	27	33	27	33	0.00
25/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	191344	189720	191344	189720	0.00
25/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	944	1008	944	1008	0.00
25/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	225306	223642	225306	223642	0.00
25/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	4	5	4	5	0.00
25/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	226032	224403	226032	224403	0.00
25/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	39758	40970	39758	40970	0.00
25/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	20578	20160	20578	20160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	57649	59034	57649	59034	0.00
25/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	12479	12234	12479	12234	0.00
25/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
25/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	262055	260426	262055	260426	0.00
25/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	425	458	425	458	0.00
25/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	260521	258825	260521	258825	0.00
25/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	59733	60896	59733	60896	0.00
25/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	40553	39988	40553	39988	0.00
25/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	76142	77432	76142	77432	0.00
25/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	31113	30675	31113	30675	0.00
25/08/2006	R194 On 01-February-07			Bond Future	8.8900	8.8510	105.4841	105.5201	0.00
25/08/2006	R194 On 02-November-06			Bond Future	8.8200	8.7920	103.2894	103.3201	0.00
25/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4251	4433	4251	4433	0.00
25/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5624	5446	5624	5446	0.00
25/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2180	2321	2180	2321	0.00
25/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4852	4686	4852	4686	0.00
25/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3747	3917	3747	3917	0.00
25/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6123	5933	6123	5933	0.00
25/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3054	3205	3054	3205	0.00
25/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6938	6729	6938	6729	0.00
25/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1726	1849	1726	1849	0.00
25/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5633	5449	5633	5449	0.00
25/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3995	4171	3995	4171	0.00
25/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5869	5685	5869	5685	0.00
25/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1944	2076	1944	2076	0.00
25/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	5234	5058	5234	5058	0.00
25/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2099	2218	2099	2218	0.00
25/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8505	8264	8505	8264	0.00
25/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	834	910	834	910	0.00
25/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7837	7606	7837	7606	0.00
25/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	344	384	344	384	0.00
25/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	10456	10189	10456	10189	0.00
25/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1337	1426	1337	1426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	10274	10002	10274	10002	0.00
25/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	113	131	113	131	0.00
25/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	13349	13059	13349	13059	0.00
25/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	801	862	801	862	0.00
25/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	12278	11979	12278	11979	0.00
25/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	439	478	439	478	0.00
25/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14465	14144	14465	14144	0.00
25/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	28	34	28	34	0.00
25/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	16400	16098	16400	16098	0.00
25/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	255	280	255	280	0.00
25/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16840	16505	16840	16505	0.00
25/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	7	9	7	9	0.00
25/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19529	19224	19529	19224	0.00
25/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	141	157	141	157	0.00
25/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	19295	18951	19295	18951	0.00
25/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2	2	2	2	0.00
25/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22687	22380	22687	22380	0.00
25/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	74	83	74	83	0.00
25/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21807	21456	21807	21456	0.00
25/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25863	25556	25863	25556	0.00
25/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	35477	35169	35477	35169	0.00
25/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	32258	31951	32258	31951	0.00
25/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	29053	28746	29053	28746	0.00
25/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	8	9	8	9	0.00
25/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	29534	29175	29534	29175	0.00
25/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	18	20	18	20	0.00
25/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26936	26578	26936	26578	0.00
25/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	37	42	37	42	0.00
25/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	24358	24003	24358	24003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R201 On 01-February-07			Bond Future	8.7800	8.7610	100.9216	101.0503	0.00
25/08/2006	R201 On 02-November-06			Bond Future	8.7800	8.7560	103.1514	103.2716	26.00
25/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	24430	25159	24430	25159	0.00
25/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	26334	25775	26334	25775	0.00
25/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	14369	15076	14369	15076	0.00
25/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15915	15420	15915	15420	0.00
25/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	21534	22216	21534	22216	0.00
25/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	29064	28459	29064	28459	0.00
25/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	11583	12214	11583	12214	0.00
25/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18879	18308	18879	18308	0.00
25/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	18825	19458	18825	19458	0.00
25/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	32022	31367	32022	31367	0.00
25/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9137	9688	9137	9688	0.00
25/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	22225	21575	22225	21575	0.00
25/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	20156	20813	20156	20813	0.00
25/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	30514	29884	30514	29884	0.00
25/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	10317	10909	10317	10909	0.00
25/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	20504	19894	20504	19894	0.00
25/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	17542	18150	17542	18150	0.00
25/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	33588	32909	33588	32909	0.00
25/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8042	8554	8042	8554	0.00
25/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	24043	23353	24043	23353	0.00
25/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	32448	33286	32448	33286	0.00
25/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	20461	20012	20461	20012	0.00
25/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	22608	23483	22608	23483	0.00
25/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9962	9635	9962	9635	0.00
25/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	11879	12360	11879	12360	0.00
25/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	42323	41517	42323	41517	0.00
25/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3871	4191	3871	4191	0.00
25/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	34597	33715	34597	33715	0.00
25/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1528	1693	1528	1693	0.00
25/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	47254	46217	47254	46217	0.00
25/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7467	7822	7467	7822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	52572	51640	52572	51640	0.00
25/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4307	4549	4307	4549	0.00
25/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	64340	63295	64340	63295	0.00
25/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	469	534	469	534	0.00
25/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	61475	60339	61475	60339	0.00
25/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	141	165	141	165	0.00
25/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	76714	75537	76714	75537	0.00
25/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2570	2733	2570	2733	0.00
25/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	77804	76680	77804	76680	0.00
25/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	36	43	36	43	0.00
25/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	92468	91274	92468	91274	0.00
25/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1456	1560	1456	1560	0.00
25/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	92169	90985	92169	90985	0.00
25/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	781	843	781	843	0.00
25/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	107257	106031	107257	106031	0.00
25/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	8	9	8	9	0.00
25/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	108598	107398	108598	107398	0.00
25/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
25/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	125055	123853	125055	123853	0.00
25/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	32567	33569	32567	33569	0.00
25/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5987	5787	5987	5787	0.00
25/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	396	431	396	431	0.00
25/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	122924	121672	122924	121672	0.00
25/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	41382	42316	41382	42316	0.00
25/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	15752	15398	15752	15398	0.00
25/08/2006	R203 On 01-February-07			Bond Future	8.7500	8.7290	99.8445	99.9980	0.00
25/08/2006	R203 On 02-November-06			Bond Future	8.7400	8.7240	97.7716	97.9070	0.00
25/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	18536	19384	18536	19384	0.00
25/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18669	17983	18669	17983	0.00
25/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	12310	13101	12310	13101	0.00
25/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	11904	11342	11904	11342	0.00
25/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	15449	16209	15449	16209	0.00
25/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	22278	21504	22278	21504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	9222	9893	9222	9893	0.00
25/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	15606	14923	15606	14923	0.00
25/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	14037	14753	14037	14753	0.00
25/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	24237	23419	24237	23419	0.00
25/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7890	8501	7890	8501	0.00
25/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	17694	16950	17694	16950	0.00
25/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	12713	13386	12713	13386	0.00
25/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	26300	25438	26300	25438	0.00
25/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6697	7248	6697	7248	0.00
25/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	19936	19133	19936	19133	0.00
25/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	11476	12105	11476	12105	0.00
25/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	28465	27560	28465	27560	0.00
25/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5638	6130	5638	6130	0.00
25/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	22328	21466	22328	21466	0.00
25/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	27758	28814	27758	28814	0.00
25/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11419	10939	11419	10939	0.00
25/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2089	2332	2089	2332	0.00
25/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	36279	35169	36279	35169	0.00
25/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6527	6954	6527	6954	0.00
25/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	40763	39656	40763	39656	0.00
25/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3381	3643	3381	3643	0.00
25/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	55268	53995	55268	53995	0.00
25/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	609	702	609	702	0.00
25/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	52716	51455	52716	51455	0.00
25/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1583	1727	1583	1727	0.00
25/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	71532	70142	71532	70142	0.00
25/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	136	163	136	163	0.00
25/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	70587	69260	70587	69260	0.00
25/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	665	735	665	735	0.00
25/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	89101	87637	89101	87637	0.00
25/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	23	29	23	29	0.00
25/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	89256	87909	89256	87909	0.00
25/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	249	279	249	279	0.00

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25/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	107607	106103	107607	106103	0.00
25/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	3	4	3	4	0.00
25/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	108469	107117	108469	107117	0.00
25/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	128162	126809	128162	126809	0.00
25/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	168991	167638	168991	167638	0.00
25/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	148333	146979	148333	146979	0.00
25/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	6	7	6	7	0.00
25/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	166857	165323	166857	165323	0.00
25/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	24	28	24	28	0.00
25/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	146577	145047	146577	145047	0.00
25/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	83	94	83	94	0.00
25/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	126809	125286	126809	125286	0.00
25/08/2006	R204 On 01-February-07			Bond Future	8.7300	8.7130	95.6871	95.8068	0.00
25/08/2006	R204 On 02-November-06			Bond Future	8.7300	8.7110	97.6575	97.7644	0.00
25/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	32319	33048	32319	33048	0.00
25/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	30913	30445	30913	30445	0.00
25/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	19481	20180	19481	20180	0.00
25/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17774	17405	17774	17405	0.00
25/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	28577	29262	28577	29262	0.00
25/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	34230	33717	34230	33717	0.00
25/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	15850	16482	15850	16482	0.00
25/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	21282	20845	21282	20845	0.00
25/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26789	27451	26789	27451	0.00
25/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	35997	35462	35997	35462	0.00
25/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14188	14784	14188	14784	0.00
25/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	23217	22745	23217	22745	0.00
25/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	23387	24002	23387	24002	0.00
25/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	39761	39179	39761	39179	0.00
25/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	11181	11704	11181	11704	0.00
25/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	27459	26914	27459	26914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	25058	25698	25058	25698	0.00
25/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	37841	37282	37841	37282	0.00
25/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	12631	13191	12631	13191	0.00
25/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	25276	24767	25276	24767	0.00
25/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	42557	43386	42557	43386	0.00
25/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	23812	23444	23812	23444	0.00
25/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	30211	31052	30211	31052	0.00
25/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10973	10745	10973	10745	0.00
25/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	15950	16443	15950	16443	0.00
25/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	50558	49854	50558	49854	0.00
25/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5499	5838	5499	5838	0.00
25/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	40230	39500	40230	39500	0.00
25/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2217	2398	2217	2398	0.00
25/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55880	54992	55880	54992	0.00
25/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10114	10483	10114	10483	0.00
25/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	63423	62595	63423	62595	0.00
25/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5862	6117	5862	6117	0.00
25/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	78353	77411	78353	77411	0.00
25/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	696	771	696	771	0.00
25/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	73787	72793	73787	72793	0.00
25/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3498	3671	3498	3671	0.00
25/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	95665	94641	95665	94641	0.00
25/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	211	239	211	239	0.00
25/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	93238	92198	93238	92198	0.00
25/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	53	62	53	62	0.00
25/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	113541	112481	113541	112481	0.00
25/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1975	2085	1975	2085	0.00
25/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	114327	113240	114327	113240	0.00
25/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	11	13	11	13	0.00
25/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	134499	133433	134499	133433	0.00
25/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1051	1117	1051	1117	0.00
25/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	134112	132981	134112	132981	0.00
25/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	178173	177105	178173	177105	0.00
25/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
25/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	156046	154978	156046	154978	0.00
25/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	247	267	247	267	0.00
25/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	176358	175181	176358	175181	0.00
25/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	526	564	526	564	0.00
25/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	154835	153675	154835	153675	0.00
25/08/2006	R207 On 01-February-07			Bond Future	8.7100	8.6930	89.2534	89.3526	0.00
25/08/2006	R207 On 02-November-06			Bond Future	8.7100	8.6920	90.9665	91.0594	0.00
25/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	18245	18787	18245	18787	0.00
25/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	22292	21843	22292	21843	0.00
25/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	6091	6552	6091	6552	0.00
25/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	10033	9564	10033	9564	0.00
25/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	15171	15658	15171	15658	0.00
25/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	26380	25874	26380	25874	0.00
25/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	3571	3899	3571	3899	0.00
25/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	14743	14141	14743	14141	0.00
25/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	13770	14228	13770	14228	0.00
25/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	28588	28055	28588	28055	0.00
25/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2646	2913	2646	2913	0.00
25/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	17462	16800	17462	16800	0.00
25/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	16663	17177	16663	17177	0.00
25/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	24281	23804	24281	23804	0.00
25/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	4714	5107	4714	5107	0.00
25/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	12261	11724	12261	11724	0.00
25/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	12458	12888	12458	12888	0.00
25/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	30906	30344	30906	30344	0.00
25/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1915	2128	1915	2128	0.00
25/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	20396	19679	20396	19679	0.00
25/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	21679	22276	21679	22276	0.00
25/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18642	18248	18642	18248	0.00
25/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	9583	10176	9583	10176	0.00
25/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6375	6038	6375	6038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8070	8392	8070	8392	0.00
25/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	41236	40567	41236	40567	0.00
25/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	410	474	410	474	0.00
25/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	33755	32890	33755	32890	0.00
25/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4326	4533	4326	4533	0.00
25/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	56349	55564	56349	55564	0.00
25/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	32	40	32	40	0.00
25/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	52428	51506	52428	51506	0.00
25/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2105	2224	2105	2224	0.00
25/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	73508	72635	73508	72635	0.00
25/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	2	1	2	0.00
25/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	71984	71055	71984	71055	0.00
25/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	923	984	923	984	0.00
25/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	92247	91317	92247	91317	0.00
25/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	92125	91196	92125	91196	0.00
25/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	112840	111910	112840	111910	0.00
25/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	362	390	362	390	0.00
25/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	112165	111202	112165	111202	0.00
25/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	126	138	126	138	0.00
25/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	132984	132003	132984	132003	0.00
25/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	134145	133216	134145	133216	0.00
25/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	156060	155130	156060	155130	0.00
25/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	22190	23023	22190	23023	0.00
25/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1448	1352	1448	1352	0.00
25/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	39	43	39	43	0.00
25/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	154544	153556	154544	153556	0.00
25/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	31775	32499	31775	32499	0.00
25/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	11362	11094	11362	11094	0.00
25/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	11	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	176775	175784	176775	175784	0.00
28/08/2006	GOVI On 01-February-07			jGovi	240.9000	240.4790	240.8990	240.4790	0.00
28/08/2006	GOVI On 02-November-06			jGovi	235.8800	235.4880	235.8780	235.4880	886.00
28/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	109816	105819	109816	105819	0.00
28/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	826	1029	826	1029	0.00
28/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	60126	56686	60126	56686	0.00
28/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	1346	1806	1346	1806	0.00
28/08/2006	J153 On 31-August-10			jSwap	8.9400	8.9320	0.0546	0.0543	0.00
28/08/2006	J157 On 15-September-15			jSwap	8.9800	8.9760	0.0964	0.0962	0.00
28/08/2006	J186 On 21-December-26			jSwap	8.8100	8.8290	0.1241	0.1258	0.00
28/08/2006	J194 On 28-February-08			jSwap	8.4600	8.4530	0.0181	0.0179	0.00
28/08/2006	J201 On 22-December-14			jSwap	9.0800	9.0690	0.0931	0.0928	0.00
28/08/2006	J203 On 15-September-17			jSwap	8.9400	8.9280	0.1052	0.1046	0.00
28/08/2006	J204 On 21-December-18			jSwap	8.9600	8.9550	0.1093	0.1092	0.00
28/08/2006	J207 On 15-January-20			jSwap	8.9400	8.9410	0.0729	0.0731	0.00
28/08/2006	JBAR On 21-December-05			jBar	8.2200	8.1680	0.0000	0.0000	0.00
28/08/2006	JFRA On 01-February-07			jFra	8.8700	8.8620	0.0216	0.0216	0.00
28/08/2006	JFRA On 07-February-08			jFra	9.1900	9.1710	0.0224	0.0223	0.00
28/08/2006	JFRA On 03-May-07			jFra	9.0300	9.0230	0.0220	0.0220	0.00
28/08/2006	JFRA On 02-August-07			jFra	9.1300	9.0880	0.0223	0.0222	0.00
28/08/2006	JFRA On 02-November-06			jFra	8.5200	8.5300	0.0208	0.0208	0.00
28/08/2006	JFRA On 01-November-07			jFra	9.1700	9.1670	0.0240	0.0240	0.00
28/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3418	3414	3418	3414	0.00
28/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	88	92	88	92	0.00
28/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26068	26111	26068	26111	0.00
28/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21922	22013	21922	22013	0.00
28/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3886	3881	3886	3881	0.00
28/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	163	167	163	167	0.00
28/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4205	4125	4205	4125	0.00
28/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	237	254	237	254	0.00
28/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3712	3740	3712	3740	0.00
28/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	4	5	4	5	0.00
28/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4697	4696	4697	4696	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	324	328	324	328	0.00
28/08/2006	JN02 On 02-November-06			jNote	9.0400	9.0320	0.1649	0.1648	0.00
28/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	33148	33105	33148	33105	0.00
28/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	534	598	534	598	0.00
28/08/2006	JN05 On 02-November-06			jNote	9.1600	9.1530	0.3649	0.3647	0.00
28/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	76053	75824	76053	75824	0.00
28/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	1	0	1	0.00
28/08/2006	JN10 On 02-November-06			jNote	9.0000	8.9900	0.5877	0.5874	0.00
28/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	114178	113689	114178	113689	0.00
28/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
28/08/2006	JROD On 31-January-07			jRod	8.2400	8.2360	0.0013	0.0017	0.00
28/08/2006	JROD On 28-February-07			jRod	8.0300	8.0370	0.0004	0.0008	0.00
28/08/2006	JROD On 31-August-06			jRod	7.3300	7.3260	0.0015	0.0011	0.00
28/08/2006	JROD On 29-September-06			jRod	7.5900	7.5900	0.0008	0.0004	0.00
28/08/2006	JROD On 31-October-06			jRod	7.9600	7.9360	0.0001	0.0004	0.00
28/08/2006	JROD On 30-November-06			jRod	7.7800	7.7600	0.0009	0.0006	0.00
28/08/2006	JROD On 29-December-06			jRod	8.0100	7.9940	0.0002	0.0005	0.00
28/08/2006	R153 On 01-February-07			Bond Future	8.6300	8.6690	118.8546	118.7244	0.00
28/08/2006	R153 On 02-November-06			Bond Future	8.7100	8.7320	116.0817	116.0005	443.00
28/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	17197	16637	17197	16637	0.00
28/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	13265	14006	13265	14006	0.00
28/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	9945	9728	9945	9728	0.00
28/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	8511	9106	8511	9106	0.00
28/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	13491	13016	13491	13016	0.00
28/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	16068	16895	16068	16895	0.00
28/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	6471	6340	6471	6340	0.00
28/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	11970	12651	11970	12651	0.00
28/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	12632	12179	12632	12179	0.00
28/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	16844	17693	16844	17693	0.00
28/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	11807	11376	11807	11376	0.00
28/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	17657	18528	17657	18528	0.00
28/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	5734	5621	5734	5621	0.00
28/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	12975	13674	12975	13674	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	2855	2814	2855	2814	0.00
28/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	18854	19627	18854	19627	101.00
28/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	5054	4958	5054	4958	0.00
28/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	14039	14756	14039	14756	0.00
28/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	8804	8458	8804	8458	0.00
28/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	21236	22192	21236	22192	0.00
28/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	22354	21689	22354	21689	0.00
28/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	10351	10988	10351	10988	0.00
28/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	5713	5466	5713	5466	0.00
28/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	26440	27495	26440	27495	0.00
28/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1162	1157	1162	1157	0.00
28/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	26005	26814	26005	26814	0.00
28/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3421	3259	3421	3259	0.00
28/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	32519	33660	32519	33660	0.00
28/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	369	375	369	375	0.00
28/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	34143	34961	34143	34961	0.00
28/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1830	1735	1830	1735	0.00
28/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	39377	40585	39377	40585	0.00
28/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	83	87	83	87	0.00
28/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	42875	43691	42875	43691	0.00
28/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1043	989	1043	989	0.00
28/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	47118	48366	47118	48366	0.00
28/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20	21	20	21	0.00
28/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	51917	52731	51917	52731	0.00
28/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	563	534	563	534	0.00
28/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	55244	56517	55244	56517	0.00
28/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	4	4	4	4	0.00
28/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	61096	61909	61096	61909	0.00
28/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	138	131	138	131	0.00
28/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	72271	73567	72271	73567	0.00
28/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	287	272	287	272	0.00
28/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	63654	64941	63654	64941	0.00
28/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	28061	27301	28061	27301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8060	8602	8060	8602	0.00
28/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
28/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	70378	71190	70378	71190	0.00
28/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	79753	80566	79753	80566	0.00
28/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	15351	15013	15351	15013	0.00
28/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	5325	5800	5325	5800	0.00
28/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	21751	21295	21751	21295	0.00
28/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3216	3573	3216	3573	0.00
28/08/2006	R157 On 01-February-07			Bond Future	8.7500	8.7900	133.6531	133.3643	0.00
28/08/2006	R157 On 02-November-06			Bond Future	8.7500	8.7680	130.8357	130.6698	14.00
28/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	27658	26469	27658	26469	0.00
28/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	27587	29286	27587	29286	0.00
28/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	18822	18405	18822	18405	0.00
28/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	18461	19704	18461	19704	0.00
28/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5119	4799	5119	4799	250.00
28/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	66934	69501	66934	69501	0.00
28/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	15782	14989	15782	14989	150.00
28/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	40720	42815	40720	42815	0.00
28/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	65336	63347	65336	63347	0.00
28/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	10478	11377	10478	11377	150.00
28/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	23914	22839	23914	22839	0.00
28/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	30922	32735	30922	32735	0.00
28/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	15178	14854	15178	14854	20.00
28/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	22063	23398	22063	23398	20.00
28/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	20444	19483	20444	19483	0.00
28/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	34584	36512	34584	36512	0.00
28/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	11971	11730	11971	11730	0.00
28/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	26156	27574	26156	27574	0.00
28/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	22144	21126	22144	21126	0.00
28/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	32712	34582	32712	34582	0.00
28/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	584	595	584	595	0.00
28/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	75218	76889	75218	76889	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	10535	10331	10535	10331	0.00
28/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	28391	29846	28391	29846	100.00
28/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	13520	13238	13520	13238	0.00
28/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	24047	25425	24047	25425	0.00
28/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	18816	17912	18816	17912	0.00
28/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	36543	38526	36543	38526	0.00
28/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	38109	36642	38109	36642	0.00
28/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	20568	21989	20568	21989	0.00
28/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	29594	28922	29594	28922	0.00
28/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	11358	12346	11358	12346	0.00
28/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	11796	11162	11796	11162	0.00
28/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	47653	49907	47653	49907	0.00
28/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	5034	4970	5034	4970	0.00
28/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	41456	43051	41456	43051	0.00
28/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1953	1952	1953	1952	0.00
28/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	57298	58957	57298	58957	0.00
28/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	6664	6264	6664	6264	0.00
28/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	60993	63481	60993	63481	0.00
28/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3297	3077	3297	3077	0.00
28/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	76446	79113	76446	79113	0.00
28/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	170	178	170	178	0.00
28/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	94466	96133	94466	96133	0.00
28/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1699	1583	1699	1583	0.00
28/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	94024	96795	94024	96795	0.00
28/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	41	45	41	45	0.00
28/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	114380	116043	114380	116043	0.00
28/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	810	754	810	754	0.00
28/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	112675	115506	112675	115506	0.00
28/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
28/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	155604	157264	155604	157264	0.00
28/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	8	9	8	9	0.00
28/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	134780	136440	134780	136440	0.00
28/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	42476	41551	42476	41551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	6700	7435	6700	7435	0.00
28/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	56794	55649	56794	55649	0.00
28/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3807	4321	3807	4321	0.00
28/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	71977	70659	71977	70659	0.00
28/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2098	2439	2098	2439	0.00
28/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	356	332	356	332	0.00
28/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	132131	134994	132131	134994	0.00
28/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	49884	48161	49884	48161	0.00
28/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	15193	16358	15193	16358	0.00
28/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	62680	60732	62680	60732	0.00
28/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11152	12092	11152	12092	0.00
28/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	76213	74075	76213	74075	0.00
28/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8156	8905	8156	8905	0.00
28/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	9219	9049	9219	9049	0.00
28/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	30759	32249	30759	32249	0.00
28/08/2006	R186 On 01-February-07			Bond Future	8.5300	8.5700	120.0161	119.6050	0.00
28/08/2006	R186 On 02-November-06			Bond Future	8.5400	8.5710	122.7066	122.3149	59.00
28/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	46500	44893	46500	44893	0.00
28/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	49980	52484	49980	52484	0.00
28/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	26124	24874	26124	24874	0.00
28/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	29951	32618	29951	32618	0.00
28/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	35770	34449	35770	34449	0.00
28/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	61356	64147	61356	64147	0.00
28/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	16511	15694	16511	15694	0.00
28/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	42578	45677	42578	45677	0.00
28/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	33304	32055	33304	32055	0.00
28/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	64516	67378	64516	67378	0.00
28/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	14509	13788	14509	13788	0.00
28/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	46236	49431	46236	49431	0.00
28/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	30925	29746	30925	29746	0.00
28/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	67802	70734	67802	70734	0.00
28/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	12628	11998	12628	11998	0.00
28/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	50056	53342	50056	53342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	22360	21450	22360	21450	0.00
28/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	82307	85509	82307	85509	0.00
28/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	6702	6369	6702	6369	0.00
28/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	67345	70929	67345	70929	0.00
28/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	13894	13284	13894	13284	0.00
28/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	103622	107124	103622	107124	0.00
28/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	2505	2392	2505	2392	0.00
28/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	93126	96931	93126	96931	0.00
28/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7837	7468	7837	7468	0.00
28/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	128438	132180	128438	132180	0.00
28/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	706	682	706	682	0.00
28/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	122413	126306	122413	126306	0.00
28/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3909	3713	3909	3713	0.00
28/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	156521	160436	156521	160436	0.00
28/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	138	136	138	136	0.00
28/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	154088	158003	154088	158003	0.00
28/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2043	1942	2043	1942	0.00
28/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	187854	191864	187854	191864	0.00
28/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	27	27	27	27	0.00
28/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	187427	191344	187427	191344	0.00
28/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	992	944	992	944	0.00
28/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	221242	225306	221242	225306	0.00
28/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	4	4	4	4	0.00
28/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	222115	226032	222115	226032	0.00
28/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	41596	39758	41596	39758	0.00
28/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	18499	20578	18499	20578	0.00
28/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	60045	57649	60045	57649	0.00
28/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	10958	12479	10958	12479	0.00
28/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
28/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	258138	262055	258138	262055	0.00
28/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	445	425	445	425	0.00
28/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	256430	260521	256430	260521	0.00
28/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	61693	59733	61693	59733	0.00

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28/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	38401	40553	38401	40553	0.00
28/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	78434	76142	78434	76142	0.00
28/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	29294	31113	29294	31113	0.00
28/08/2006	R194 On 01-February-07			Bond Future	8.8300	8.8870	105.5432	105.4841	0.00
28/08/2006	R194 On 02-November-06			Bond Future	8.7800	8.8170	103.3398	103.2894	0.00
28/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4481	4251	4481	4251	0.00
28/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	5263	5624	5263	5624	0.00
28/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2304	2180	2304	2180	0.00
28/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	4472	4852	4472	4852	0.00
28/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3958	3747	3958	3747	0.00
28/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5744	6123	5744	6123	0.00
28/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3237	3054	3237	3054	0.00
28/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6531	6938	6531	6938	0.00
28/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1827	1726	1827	1726	0.00
28/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	5230	5633	5230	5633	0.00
28/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4215	3995	4215	3995	0.00
28/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5499	5869	5499	5869	0.00
28/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2056	1944	2056	1944	0.00
28/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4842	5234	4842	5234	0.00
28/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2238	2099	2238	2099	0.00
28/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	8053	8505	8053	8505	0.00
28/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	885	834	885	834	0.00
28/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	7384	7837	7384	7837	0.00
28/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	364	344	364	344	0.00
28/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9973	10456	9973	10456	0.00
28/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1436	1337	1436	1337	0.00
28/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9782	10274	9782	10274	0.00
28/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	119	113	119	113	0.00
28/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12851	13349	12851	13349	0.00
28/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	866	801	866	801	0.00
28/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11752	12278	11752	12278	0.00
28/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	478	439	478	439	0.00
28/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13914	14465	13914	14465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	29	28	29	28	0.00
28/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15897	16400	15897	16400	0.00
28/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	278	255	278	255	0.00
28/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	16273	16840	16273	16840	0.00
28/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	8	7	8	7	0.00
28/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	19025	19529	19025	19529	0.00
28/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	155	141	155	141	0.00
28/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	18718	19295	18718	19295	0.00
28/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2	2	2	2	0.00
28/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	22183	22687	22183	22687	0.00
28/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	82	74	82	74	0.00
28/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	21224	21807	21224	21807	0.00
28/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	25359	25863	25359	25863	0.00
28/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34973	35477	34973	35477	0.00
28/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	31754	32258	31754	32258	0.00
28/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	28549	29053	28549	29053	0.00
28/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	9	8	9	8	0.00
28/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28944	29534	28944	29534	0.00
28/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	20	18	20	18	0.00
28/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	26347	26936	26347	26936	0.00
28/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	41	37	41	37	0.00
28/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	23771	24358	23771	24358	0.00
28/08/2006	R201 On 01-February-07			Bond Future	8.7400	8.7840	101.1512	100.9216	0.00
28/08/2006	R201 On 02-November-06			Bond Future	8.7400	8.7770	103.3690	103.1514	26.00
28/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	25357	24430	25357	24430	0.00
28/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	24964	26334	24964	26334	0.00
28/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	15130	14369	15130	14369	0.00
28/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	14499	15915	14499	15915	0.00
28/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	22382	21534	22382	21534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	27616	29064	27616	29064	0.00
28/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	12218	11583	12218	11583	0.00
28/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	17338	18879	17338	18879	0.00
28/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	19594	18825	19594	18825	0.00
28/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	30495	32022	30495	32022	0.00
28/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	9652	9137	9652	9137	0.00
28/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	20565	22225	20565	22225	0.00
28/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	20964	20156	20964	20156	0.00
28/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	29026	30514	29026	30514	0.00
28/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	10891	10317	10891	10317	0.00
28/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	18902	20504	18902	20504	0.00
28/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	18272	17542	18272	17542	0.00
28/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	32022	33588	32022	33588	0.00
28/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	8502	8042	8502	8042	0.00
28/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	22327	24043	22327	24043	0.00
28/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	33569	32448	33569	32448	0.00
28/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	19286	20461	19286	20461	0.00
28/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	23697	22608	23697	22608	0.00
28/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	8874	9962	8874	9962	0.00
28/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	12420	11879	12420	11879	0.00
28/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	40569	42323	40569	42323	0.00
28/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	4098	3871	4098	3871	0.00
28/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	32649	34597	32649	34597	0.00
28/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1614	1528	1614	1528	0.00
28/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	45164	47254	45164	47254	0.00
28/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7840	7467	7840	7467	0.00
28/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50649	52572	50649	52572	0.00
28/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	4541	4307	4541	4307	0.00
28/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	62278	64340	62278	64340	0.00
28/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	491	469	491	469	0.00
28/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	59322	61475	59322	61475	0.00
28/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	145	141	145	141	0.00
28/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	74542	76714	74542	76714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2713	2570	2713	2570	0.00
28/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	75650	77804	75650	77804	0.00
28/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	36	36	36	36	0.00
28/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	90292	92468	90292	92468	0.00
28/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1537	1456	1537	1456	0.00
28/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	89953	92169	89953	92169	0.00
28/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	824	781	824	781	0.00
28/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	105003	107257	105003	107257	0.00
28/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	7	8	7	8	0.00
28/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	106422	108598	106422	108598	0.00
28/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
28/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	122879	125055	122879	125055	0.00
28/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	33960	32567	33960	32567	0.00
28/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5204	5987	5204	5987	0.00
28/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	417	396	417	396	0.00
28/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	120649	122924	120649	122924	0.00
28/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	42687	41382	42687	41382	0.00
28/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	14760	15752	14760	15752	0.00
28/08/2006	R203 On 01-February-07			Bond Future	8.7100	8.7520	100.1116	99.8445	0.00
28/08/2006	R203 On 02-November-06			Bond Future	8.7100	8.7440	98.0223	97.7716	0.00
28/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	19748	18536	19748	18536	0.00
28/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	17211	18669	17211	18669	0.00
28/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	13368	12310	13368	12310	0.00
28/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	10456	11904	10456	11904	0.00
28/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	16509	15449	16509	15449	0.00
28/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	20667	22278	20667	22278	0.00
28/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	10057	9222	10057	9222	0.00
28/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	13936	15606	13936	15606	0.00
28/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	15023	14037	15023	14037	0.00
28/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	22552	24237	22552	24237	0.00
28/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	8622	7890	8622	7890	0.00
28/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	15919	17694	15919	17694	0.00
28/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	13626	12713	13626	12713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	24542	26300	24542	26300	0.00
28/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	7331	6697	7331	6697	0.00
28/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	18063	19936	18063	19936	0.00
28/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	12318	11476	12318	11476	0.00
28/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	26636	28465	26636	28465	0.00
28/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	6181	5638	6181	5638	0.00
28/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	20364	22328	20364	22328	0.00
28/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	29354	27758	29354	27758	0.00
28/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	10344	11419	10344	11419	0.00
28/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	2298	2089	2298	2089	0.00
28/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	33982	36279	33982	36279	0.00
28/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	7056	6527	7056	6527	0.00
28/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	38622	40763	38622	40763	0.00
28/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3679	3381	3679	3381	0.00
28/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	52895	55268	52895	55268	0.00
28/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	667	609	667	609	0.00
28/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	50267	52716	50267	52716	0.00
28/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1731	1583	1731	1583	0.00
28/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	69010	71532	69010	71532	0.00
28/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	147	136	147	136	0.00
28/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	68092	70587	68092	70587	0.00
28/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	730	665	730	665	0.00
28/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	86496	89101	86496	89101	0.00
28/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	24	23	24	23	0.00
28/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	86751	89256	86751	89256	0.00
28/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	274	249	274	249	0.00
28/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	104962	107607	104962	107607	0.00
28/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	3	3	3	3	0.00
28/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	105963	108469	105963	108469	0.00
28/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	125656	128162	125656	128162	0.00
28/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	166485	168991	166485	168991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	145827	148333	145827	148333	0.00
28/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	7	6	7	6	0.00
28/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	164187	166857	164187	166857	0.00
28/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	27	24	27	24	0.00
28/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	143909	146577	143909	146577	0.00
28/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	91	83	91	83	0.00
28/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	124147	126809	124147	126809	0.00
28/08/2006	R204 On 01-February-07			Bond Future	8.6900	8.7300	95.9620	95.6871	0.00
28/08/2006	R204 On 02-November-06			Bond Future	8.6900	8.7260	97.9143	97.6575	0.00
28/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	33480	32319	33480	32319	0.00
28/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	29324	30913	29324	30913	0.00
28/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	20447	19481	20447	19481	0.00
28/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	16172	17774	16172	17774	0.00
28/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	29642	28577	29642	28577	0.00
28/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	32545	34230	32545	34230	0.00
28/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	16661	15850	16661	15850	0.00
28/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	19525	21282	19525	21282	0.00
28/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	27806	26789	27806	26789	0.00
28/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	34264	35997	34264	35997	0.00
28/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	14924	14188	14924	14188	0.00
28/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	21385	23217	21385	23217	0.00
28/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	24307	23387	24307	23387	0.00
28/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	37931	39761	37931	39761	0.00
28/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	11774	11181	11774	11181	0.00
28/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	25485	27459	25485	27459	0.00
28/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	26027	25058	26027	25058	0.00
28/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	36059	37841	36059	37841	0.00
28/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	13295	12631	13295	12631	0.00
28/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	23371	25276	23371	25276	0.00
28/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	43952	42557	43952	42557	0.00
28/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	22458	23812	22458	23812	0.00
28/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	31567	30211	31567	30211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	9761	10973	9761	10973	0.00
28/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	16637	15950	16637	15950	0.00
28/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	48495	50558	48495	50558	0.00
28/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	5798	5499	5798	5499	0.00
28/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	37961	40230	37961	40230	0.00
28/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2332	2217	2332	2217	0.00
28/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53427	55880	53427	55880	0.00
28/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	10589	10114	10589	10114	0.00
28/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	61149	63423	61149	63423	0.00
28/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	6162	5862	6162	5862	0.00
28/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	75903	78353	75903	78353	0.00
28/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	726	696	726	696	0.00
28/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	71249	73787	71249	73787	0.00
28/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3680	3498	3680	3498	0.00
28/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	93097	95665	93097	95665	0.00
28/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	216	211	216	211	0.00
28/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	90675	93238	90675	93238	0.00
28/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	53	53	53	53	0.00
28/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	110973	113541	110973	113541	0.00
28/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2077	1975	2077	1975	0.00
28/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	111679	114327	111679	114327	0.00
28/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	11	11	11	11	0.00
28/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	131931	134499	131931	134499	0.00
28/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1105	1051	1105	1051	0.00
28/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	131416	134112	131416	134112	0.00
28/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	175605	178173	175605	178173	0.00
28/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
28/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	153478	156046	153478	156046	0.00
28/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	259	247	259	247	0.00
28/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	173620	176358	173620	176358	0.00
28/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	552	526	552	526	0.00
28/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	152111	154835	152111	154835	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R207 On 01-February-07			Bond Future	8.6700	8.7070	89.5300	89.2534	0.00
28/08/2006	R207 On 02-November-06			Bond Future	8.6700	8.7050	91.2314	90.9665	0.00
28/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	23001	21679	23001	21679	0.00
28/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	17198	18642	17198	18642	0.00
28/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	10993	9583	10993	9583	0.00
28/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	5136	6375	5136	6375	0.00
28/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	19411	18245	19411	18245	0.00
28/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	20692	22292	20692	22292	0.00
28/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	7114	6091	7114	6091	0.00
28/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	8407	10033	8407	10033	0.00
28/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	16185	15171	16185	15171	0.00
28/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	24627	26380	24627	26380	0.00
28/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	4245	3571	4245	3571	0.00
28/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	12767	14743	12767	14743	0.00
28/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	14710	13770	14710	13770	0.00
28/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	26762	28588	26762	28588	0.00
28/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	3171	2646	3171	2646	0.00
28/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	15338	17462	15338	17462	0.00
28/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	17752	16663	17752	16663	0.00
28/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	22604	24281	22604	24281	0.00
28/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	5555	4714	5555	4714	0.00
28/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	10452	12261	10452	12261	0.00
28/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	13325	12458	13325	12458	0.00
28/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	29007	30906	29007	30906	0.00
28/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	2314	1915	2314	1915	0.00
28/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	18146	20396	18146	20396	0.00
28/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	8676	8070	8676	8070	0.00
28/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	39076	41236	39076	41236	0.00
28/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	508	410	508	410	0.00
28/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	31204	33755	31204	33755	0.00
28/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4678	4326	4678	4326	0.00
28/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	53935	56349	53935	56349	0.00
28/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	40	32	40	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	49786	52428	49786	52428	0.00
28/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2287	2105	2287	2105	0.00
28/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	70924	73508	70924	73508	0.00
28/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	1	1	1	0.00
28/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	69335	71984	69335	71984	0.00
28/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1006	923	1006	923	0.00
28/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	89564	92247	89564	92247	0.00
28/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	89476	92125	89476	92125	0.00
28/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	110191	112840	110191	112840	0.00
28/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	396	362	396	362	0.00
28/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	109433	112165	109433	112165	0.00
28/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	138	126	138	126	0.00
28/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	130229	132984	130229	132984	0.00
28/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	131496	134145	131496	134145	0.00
28/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	153411	156060	153411	156060	0.00
28/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	24419	22190	24419	22190	0.00
28/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1027	1448	1027	1448	0.00
28/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	43	39	43	39	0.00
28/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	151781	154544	151781	154544	0.00
28/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	33484	31775	33484	31775	0.00
28/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10304	11362	10304	11362	0.00
28/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	11	11	11	11	0.00
28/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	174009	176775	174009	176775	0.00
29/08/2006	GOVI On 01-February-07			jGovi	241.6700	240.8990	241.6670	240.8990	0.00
29/08/2006	GOVI On 02-November-06			jGovi	236.6400	235.8780	236.6440	235.8780	886.00
29/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	117258	109816	117258	109816	0.00
29/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	588	826	588	826	0.00
29/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	67285	60126	67285	60126	0.00
29/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	845	1346	845	1346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	J153 On 31-August-10			jSwap	8.8700	8.9400	0.0519	0.0546	0.00
29/08/2006	J157 On 15-September-15			jSwap	8.9000	8.9790	0.0916	0.0964	0.00
29/08/2006	J186 On 21-December-26			jSwap	8.7400	8.8100	0.1178	0.1241	0.00
29/08/2006	J194 On 28-February-08			jSwap	8.4400	8.4640	0.0176	0.0181	0.00
29/08/2006	J201 On 22-December-14			jSwap	8.9900	9.0750	0.0885	0.0931	0.00
29/08/2006	J203 On 15-September-17			jSwap	8.8500	8.9350	0.0992	0.1052	0.00
29/08/2006	J204 On 21-December-18			jSwap	8.8700	8.9570	0.1032	0.1093	0.00
29/08/2006	J207 On 15-January-20			jSwap	8.8500	8.9380	0.0666	0.0729	0.00
29/08/2006	JBAR On 21-December-05			jBar	8.2200	8.2180	0.0000	0.0000	0.00
29/08/2006	JFRA On 01-February-07			jFra	8.8400	8.8650	0.0216	0.0216	0.00
29/08/2006	JFRA On 07-February-08			jFra	9.1400	9.1920	0.0223	0.0224	0.00
29/08/2006	JFRA On 03-May-07			jFra	8.9800	9.0270	0.0219	0.0220	0.00
29/08/2006	JFRA On 02-August-07			jFra	9.0800	9.1280	0.0221	0.0223	0.00
29/08/2006	JFRA On 02-November-06			jFra	8.5000	8.5190	0.0208	0.0208	0.00
29/08/2006	JFRA On 01-November-07			jFra	9.1100	9.1690	0.0239	0.0240	0.00
29/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3358	3418	3358	3418	0.00
29/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	92	88	92	88	0.00
29/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25979	26068	25979	26068	0.00
29/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21961	21922	21961	21922	0.00
29/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3792	3886	3792	3886	0.00
29/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	174	163	174	163	0.00
29/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4106	4205	4106	4205	0.00
29/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	251	237	251	237	0.00
29/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3676	3712	3676	3712	0.00
29/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	4	4	4	4	0.00
29/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4568	4697	4568	4697	0.00
29/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	346	324	346	324	0.00
29/08/2006	JN02 On 02-November-06			jNote	8.9900	9.0380	0.1641	0.1649	0.00
29/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32338	33148	32338	33148	0.00
29/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	568	534	568	534	0.00
29/08/2006	JN05 On 02-November-06			jNote	9.0700	9.1590	0.3620	0.3649	0.00
29/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	72669	76053	72669	76053	0.00
29/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	JN10 On 02-November-06			jNote	8.9000	8.9980	0.5838	0.5877	0.00
29/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	108450	114178	108450	114178	0.00
29/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
29/08/2006	JROD On 31-January-07			jRod	8.2400	8.2360	0.0014	0.0013	0.00
29/08/2006	JROD On 28-February-07			jRod	8.0300	8.0270	0.0004	0.0004	0.00
29/08/2006	JROD On 31-August-06			jRod	7.3300	7.3250	0.0015	0.0015	0.00
29/08/2006	JROD On 29-September-06			jRod	7.5900	7.5920	0.0008	0.0008	0.00
29/08/2006	JROD On 31-October-06			jRod	7.9500	7.9560	0.0001	0.0001	0.00
29/08/2006	JROD On 30-November-06			jRod	7.7800	7.7760	0.0009	0.0009	0.00
29/08/2006	JROD On 29-December-06			jRod	8.0100	8.0080	0.0002	0.0002	0.00
29/08/2006	R153 On 01-February-07			Bond Future	8.5500	8.6290	119.1123	118.8546	0.00
29/08/2006	R153 On 02-November-06			Bond Future	8.6400	8.7085	116.3155	116.0817	418.00
29/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	14712	13491	14712	13491	0.00
29/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14712	16068	14712	16068	0.00
29/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11159	9945	11159	9945	0.00
29/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	7387	8511	7387	8511	0.00
29/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18595	17197	18595	17197	0.00
29/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	12086	13265	12086	13265	0.00
29/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7403	6471	7403	6471	0.00
29/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	10564	11970	10564	11970	0.00
29/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	13807	12632	13807	12632	0.00
29/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15442	16844	15442	16844	0.00
29/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	12937	11807	12937	11807	0.00
29/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	16210	17657	16210	17657	0.00
29/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	6595	5734	6595	5734	0.00
29/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	11497	12975	11497	12975	0.00
29/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3382	2855	3382	2855	0.00
29/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	17044	18854	17044	18854	101.00
29/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	5844	5054	5844	5054	0.00
29/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	12492	14039	12492	14039	0.00
29/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	9747	8804	9747	8804	0.00
29/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	19601	21236	19601	21236	0.00
29/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	23954	22354	23954	22354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9374	10351	9374	10351	0.00
29/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6422	5713	6422	5713	0.00
29/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24572	26440	24572	26440	0.00
29/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1427	1162	1427	1162	0.00
29/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	23933	26005	23933	26005	0.00
29/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	3915	3421	3915	3421	0.00
29/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	30437	32519	30437	32519	0.00
29/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	474	369	474	369	0.00
29/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	31910	34143	31910	34143	0.00
29/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2140	1830	2140	1830	0.00
29/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	37111	39377	37111	39377	0.00
29/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	112	83	112	83	0.00
29/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	40566	42875	40566	42875	0.00
29/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1237	1043	1237	1043	0.00
29/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	44735	47118	44735	47118	0.00
29/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	28	20	28	20	0.00
29/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49587	51917	49587	51917	0.00
29/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	677	563	677	563	0.00
29/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	52781	55244	52781	55244	0.00
29/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	6	4	6	4	0.00
29/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	58760	61096	58760	61096	0.00
29/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	170	138	170	138	0.00
29/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	69727	72271	69727	72271	0.00
29/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	350	287	350	287	0.00
29/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	61140	63654	61140	63654	0.00
29/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	29838	28061	29838	28061	0.00
29/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7260	8060	7260	8060	0.00
29/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
29/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	68040	70378	68040	70378	0.00
29/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	77415	79753	77415	79753	0.00
29/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	16887	15351	16887	15351	0.00
29/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4524	5325	4524	5325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	23548	21751	23548	21751	0.00
29/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2676	3216	2676	3216	0.00
29/08/2006	R157 On 01-February-07			Bond Future	8.6700	8.7490	134.1836	133.6531	0.00
29/08/2006	R157 On 02-November-06			Bond Future	8.6900	8.7450	131.2119	130.8357	14.00
29/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	30360	27658	30360	27658	0.00
29/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	24984	27587	24984	27587	0.00
29/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	20660	18822	20660	18822	0.00
29/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	16537	18461	16537	18461	0.00
29/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	5995	5119	5995	5119	250.00
29/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	62505	66934	62505	66934	0.00
29/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	17704	15782	17704	15782	150.00
29/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	37338	40720	37338	40720	0.00
29/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	69421	65336	69421	65336	0.00
29/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	9259	10478	9259	10478	150.00
29/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	26398	23914	26398	23914	0.00
29/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	28102	30922	28102	30922	0.00
29/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	16784	15178	16784	15178	20.00
29/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	19906	22063	19906	22063	20.00
29/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	22705	20444	22705	20444	0.00
29/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	31541	34584	31541	34584	0.00
29/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	13343	11971	13343	11971	0.00
29/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	23766	26156	23766	26156	0.00
29/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	24517	22144	24517	22144	0.00
29/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	29780	32712	29780	32712	0.00
29/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	708	584	708	584	0.00
29/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	71581	75218	71581	75218	171.00
29/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	11792	10535	11792	10535	0.00
29/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	25885	28391	25885	28391	100.00
29/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	15008	13520	15008	13520	0.00
29/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	21773	24047	21773	24047	0.00
29/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	20965	18816	20965	18816	0.00
29/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	33387	36543	33387	36543	0.00
29/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	41319	38109	41319	38109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	18474	20568	18474	20568	0.00
29/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	31981	29594	31981	29594	0.00
29/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	9984	11358	9984	11358	0.00
29/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	13382	11796	13382	11796	0.00
29/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	43934	47653	43934	47653	0.00
29/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	5765	5034	5765	5034	0.00
29/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	38425	41456	38425	41456	0.00
29/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2298	1953	2298	1953	0.00
29/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	53881	57298	53881	57298	0.00
29/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	7727	6664	7727	6664	0.00
29/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	56751	60993	56751	60993	0.00
29/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	3924	3297	3924	3297	0.00
29/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	71769	76446	71769	76446	0.00
29/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	210	170	210	170	0.00
29/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	90744	94466	90744	94466	0.00
29/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2060	1699	2060	1699	0.00
29/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	89080	94024	89080	94024	0.00
29/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	52	41	52	41	0.00
29/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	110629	114380	110629	114380	0.00
29/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1001	810	1001	810	0.00
29/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	107560	112675	107560	112675	0.00
29/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2	1	2	1	0.00
29/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	151843	155604	151843	155604	0.00
29/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	10	8	10	8	0.00
29/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	131020	134780	131020	134780	0.00
29/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	45316	42476	45316	42476	0.00
29/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	5778	6700	5778	6700	0.00
29/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	59971	56794	59971	56794	0.00
29/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	3221	3807	3221	3807	0.00
29/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	75383	71977	75383	71977	0.00
29/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1742	2098	1742	2098	0.00
29/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	448	356	448	356	0.00
29/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	126919	132131	126919	132131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	53536	49884	53536	49884	0.00
29/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	13541	15193	13541	15193	0.00
29/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	66700	62680	66700	62680	0.00
29/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	9868	11152	9868	11152	0.00
29/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	80532	76213	80532	76213	0.00
29/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	7170	8156	7170	8156	0.00
29/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	10362	9219	10362	9219	0.00
29/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	28141	30759	28141	30759	0.00
29/08/2006	R186 On 01-February-07			Bond Future	8.4600	8.5320	120.7574	120.0161	0.00
29/08/2006	R186 On 02-November-06			Bond Future	8.4700	8.5350	123.4409	122.7066	59.00
29/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	50206	46500	50206	46500	0.00
29/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	46273	49980	46273	49980	0.00
29/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	29659	26124	29659	26124	0.00
29/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	26144	29951	26144	29951	0.00
29/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	38929	35770	38929	35770	0.00
29/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	57103	61356	57103	61356	0.00
29/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	19128	16511	19128	16511	0.00
29/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	37852	42578	37852	42578	0.00
29/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	36325	33304	36325	33304	0.00
29/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	60124	64516	60124	64516	0.00
29/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	16902	14509	16902	14509	0.00
29/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	41285	46236	41285	46236	0.00
29/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	33805	30925	33805	30925	0.00
29/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	63270	67802	63270	67802	0.00
29/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	14800	12628	14800	12628	0.00
29/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	44884	50056	44884	50056	0.00
29/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	24682	22360	24682	22360	0.00
29/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	77216	82307	77216	82307	0.00
29/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	8066	6702	8066	6702	0.00
29/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	61366	67345	61366	67345	0.00
29/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	15552	13894	15552	13894	0.00
29/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	97868	103622	97868	103622	0.00
29/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3130	2505	3130	2505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	86409	93126	86409	93126	0.00
29/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	8918	7837	8918	7837	0.00
29/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	122105	128438	122105	128438	0.00
29/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	922	706	922	706	0.00
29/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	115286	122413	115286	122413	0.00
29/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4535	3909	4535	3909	0.00
29/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	149734	156521	149734	156521	0.00
29/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	189	138	189	138	0.00
29/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	146796	154088	146796	154088	0.00
29/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2401	2043	2401	2043	0.00
29/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	180799	187854	180799	187854	0.00
29/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	38	27	38	27	0.00
29/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	180095	187427	180095	187427	0.00
29/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1181	992	1181	992	0.00
29/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	214019	221242	214019	221242	0.00
29/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	6	4	6	4	0.00
29/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	214774	222115	214774	222115	0.00
29/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	46217	41596	46217	41596	0.00
29/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	15776	18499	15776	18499	0.00
29/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	65560	60045	65560	60045	0.00
29/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	9131	10958	9131	10958	0.00
29/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	0	1	0	0.00
29/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	250796	258138	250796	258138	0.00
29/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	537	445	537	445	0.00
29/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	249109	256430	249109	256430	0.00
29/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	66037	61693	66037	61693	0.00
29/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	35333	38401	35333	38401	0.00
29/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	83345	78434	83345	78434	0.00
29/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	26793	29294	26793	29294	0.00
29/08/2006	R194 On 01-February-07			Bond Future	8.7500	8.8280	105.6264	105.5432	0.00
29/08/2006	R194 On 02-November-06			Bond Future	8.7100	8.7760	103.4272	103.3398	0.00
29/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	4874	4481	4874	4481	0.00
29/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4823	5263	4823	5263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2645	2304	2645	2304	0.00
29/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3939	4472	3939	4472	0.00
29/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4323	3958	4323	3958	0.00
29/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5276	5744	5276	5744	0.00
29/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3560	3237	3560	3237	0.00
29/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	6022	6531	6022	6531	0.00
29/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2117	1827	2117	1827	0.00
29/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4646	5230	4646	5230	0.00
29/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4594	4215	4594	4215	0.00
29/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	5046	5499	5046	5499	0.00
29/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2372	2056	2372	2056	0.00
29/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4283	4842	4283	4842	0.00
29/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2492	2238	2492	2238	0.00
29/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7475	8053	7475	8053	0.00
29/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1059	885	1059	885	0.00
29/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6684	7384	6684	7384	0.00
29/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	451	364	451	364	0.00
29/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	9186	9973	9186	9973	0.00
29/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1623	1436	1623	1436	0.00
29/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	9137	9782	9137	9782	0.00
29/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	154	119	154	119	0.00
29/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	12012	12851	12012	12851	0.00
29/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	995	866	995	866	0.00
29/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	11049	11752	11049	11752	0.00
29/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	560	478	560	478	0.00
29/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13164	13914	13164	13914	0.00
29/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	40	29	40	29	0.00
29/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	15034	15897	15034	15897	0.00
29/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	330	278	330	278	0.00
29/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15493	16273	15493	16273	0.00
29/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	11	8	11	8	0.00
29/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	18154	19025	18154	19025	0.00
29/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	186	155	186	155	0.00

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29/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17917	18718	17917	18718	0.00
29/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	2	2	2	2	0.00
29/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	21310	22183	21310	22183	0.00
29/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	99	82	99	82	0.00
29/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20409	21224	20409	21224	0.00
29/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24485	25359	24485	25359	0.00
29/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	34099	34973	34099	34973	0.00
29/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30880	31754	30880	31754	0.00
29/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27675	28549	27675	28549	0.00
29/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	11	9	11	9	0.00
29/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	28114	28944	28114	28944	0.00
29/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	24	20	24	20	0.00
29/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25520	26347	25520	26347	0.00
29/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	51	41	51	41	0.00
29/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22948	23771	22948	23771	0.00
29/08/2006	R201 On 01-February-07			Bond Future	8.6700	8.7430	101.5730	101.1512	0.00
29/08/2006	R201 On 02-November-06			Bond Future	8.6700	8.7390	103.7887	103.3690	26.00
29/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	27505	25357	27505	25357	0.00
29/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22894	24964	22894	24964	0.00
29/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	17269	15130	17269	15130	0.00
29/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	12442	14499	12442	14499	0.00
29/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	24379	22382	24379	22382	0.00
29/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	25395	27616	25395	27616	0.00
29/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	14097	12218	14097	12218	0.00
29/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	15020	17338	15020	17338	0.00
29/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	21437	19594	21437	19594	0.00
29/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	28120	30495	28120	30495	0.00
29/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11268	9652	11268	9652	0.00
29/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	17984	20565	17984	20565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	22885	20964	22885	20964	0.00
29/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	26729	29026	26729	29026	0.00
29/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	12638	10891	12638	10891	0.00
29/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	16452	18902	16452	18902	0.00
29/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	20038	18272	20038	18272	0.00
29/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	29569	32022	29569	32022	0.00
29/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	9987	8502	9987	8502	0.00
29/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	19616	22327	19616	22327	0.00
29/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	36073	33569	36073	33569	0.00
29/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	17572	19286	17572	19286	0.00
29/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	26443	23697	26443	23697	0.00
29/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	7423	8874	7423	8874	0.00
29/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	13796	12420	13796	12420	0.00
29/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	37726	40569	37726	40569	0.00
29/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	4982	4098	4982	4098	0.00
29/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	29335	32649	29335	32649	0.00
29/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2044	1614	2044	1614	0.00
29/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	41397	45164	41397	45164	0.00
29/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8841	7840	8841	7840	0.00
29/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47432	50649	47432	50649	0.00
29/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5212	4541	5212	4541	0.00
29/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	58731	62278	58731	62278	0.00
29/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	653	491	653	491	0.00
29/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	55286	59322	55286	59322	0.00
29/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	200	145	200	145	0.00
29/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	70400	74542	70400	74542	0.00
29/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3152	2713	3152	2713	0.00
29/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	71872	75650	71872	75650	0.00
29/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	51	36	51	36	0.00
29/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	86111	90292	86111	90292	0.00
29/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1808	1537	1808	1537	0.00
29/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	86007	89953	86007	89953	0.00
29/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	982	824	982	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	100943	105003	100943	105003	0.00
29/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	11	7	11	7	0.00
29/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	102228	106422	102228	106422	0.00
29/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	2	1	2	1	0.00
29/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	118682	122879	118682	122879	0.00
29/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	37198	33960	37198	33960	0.00
29/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	4245	5204	4245	5204	0.00
29/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	503	417	503	417	0.00
29/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	116517	120649	116517	120649	0.00
29/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	45508	42687	45508	42687	0.00
29/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	13363	14760	13363	14760	0.00
29/08/2006	R203 On 01-February-07			Bond Future	8.6400	8.7120	100.6082	100.1116	0.00
29/08/2006	R203 On 02-November-06			Bond Future	8.6400	8.7070	98.5125	98.0223	0.00
29/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	22433	19748	22433	19748	0.00
29/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	14930	17211	14930	17211	0.00
29/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	16111	13368	16111	13368	0.00
29/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	8297	10456	8297	10456	0.00
29/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	18907	16509	18907	16509	0.00
29/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	18100	20667	18100	20667	0.00
29/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	12354	10057	12354	10057	0.00
29/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	11330	13936	11330	13936	0.00
29/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	17278	15023	17278	15023	0.00
29/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	19841	22552	19841	22552	0.00
29/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	10696	8622	10696	8622	0.00
29/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	13091	15919	13091	15919	0.00
29/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	15739	13626	15739	13626	0.00
29/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	21689	24542	21689	24542	0.00
29/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	9188	7331	9188	7331	0.00
29/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	15018	18063	15018	18063	0.00
29/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14291	12318	14291	12318	0.00
29/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	23643	26636	23643	26636	0.00
29/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	7828	6181	7828	6181	0.00
29/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	17109	20364	17109	20364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	32721	29354	32721	29354	0.00
29/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8744	10344	8744	10344	0.00
29/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3076	2298	3076	2298	0.00
29/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	29857	33982	29857	33982	0.00
29/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	8377	7056	8377	7056	0.00
29/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	34976	38622	34976	38622	0.00
29/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4476	3679	4476	3679	0.00
29/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	48726	52895	48726	52895	0.00
29/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	946	667	946	667	0.00
29/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	45645	50267	45645	50267	0.00
29/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2162	1731	2162	1731	0.00
29/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	64475	69010	64475	69010	0.00
29/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	222	147	222	147	0.00
29/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	63264	68092	63264	68092	0.00
29/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	937	730	937	730	0.00
29/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	81736	86496	81736	86496	0.00
29/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	39	24	39	24	0.00
29/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	81864	86751	81864	86751	0.00
29/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	361	274	361	274	0.00
29/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	100083	104962	100083	104962	0.00
29/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	5	3	5	3	0.00
29/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	101063	105963	101063	105963	0.00
29/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	120754	125656	120754	125656	0.00
29/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	161583	166485	161583	166485	0.00
29/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	140924	145827	140924	145827	0.00
29/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	10	7	10	7	0.00
29/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	159224	164187	159224	164187	0.00
29/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	37	27	37	27	0.00
29/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	138954	143909	138954	143909	0.00
29/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	123	91	123	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	119213	124147	119213	124147	0.00
29/08/2006	R204 On 01-February-07			Bond Future	8.6200	8.6910	96.4797	95.9620	0.00
29/08/2006	R204 On 02-November-06			Bond Future	8.6200	8.6900	98.4308	97.9143	0.00
29/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	32206	29642	32206	29642	0.00
29/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	29933	32545	29933	32545	0.00
29/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	19140	16661	19140	16661	0.00
29/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	16840	19525	16840	19525	0.00
29/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	36229	33480	36229	33480	0.00
29/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	26897	29324	26897	29324	0.00
29/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	23248	20447	23248	20447	0.00
29/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	13809	16172	13809	16172	0.00
29/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	30276	27806	30276	27806	0.00
29/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	31558	34264	31558	34264	0.00
29/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	17240	14924	17240	14924	0.00
29/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	18537	21385	18537	21385	0.00
29/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	26584	24307	26584	24307	0.00
29/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	35032	37931	35032	37931	0.00
29/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	13761	11774	13761	11774	0.00
29/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	22307	25485	22307	25485	0.00
29/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	28401	26027	28401	26027	0.00
29/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	33257	36059	33257	36059	0.00
29/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	15445	13295	15445	13295	0.00
29/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	20358	23371	20358	23371	0.00
29/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	47135	43952	47135	43952	0.00
29/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	20464	22458	20464	22458	0.00
29/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	35097	31567	35097	31567	0.00
29/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	8126	9761	8126	9761	0.00
29/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	18424	16637	18424	16637	0.00
29/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	45106	48495	45106	48495	0.00
29/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7008	5798	7008	5798	0.00
29/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	34006	37961	34006	37961	0.00
29/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2934	2332	2934	2332	0.00
29/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48865	53427	48865	53427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	11901	10589	11901	10589	0.00
29/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	57284	61149	57284	61149	0.00
29/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7046	6162	7046	6162	0.00
29/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	71611	75903	71611	75903	0.00
29/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	958	726	958	726	0.00
29/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	66316	71249	66316	71249	0.00
29/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4259	3680	4259	3680	0.00
29/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	88501	93097	88501	93097	0.00
29/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	295	216	295	216	0.00
29/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	85590	90675	85590	90675	0.00
29/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	75	53	75	53	0.00
29/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	105831	110973	105831	110973	0.00
29/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2434	2077	2434	2077	0.00
29/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	106861	111679	106861	111679	0.00
29/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	16	11	16	11	0.00
29/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	126772	131931	126772	131931	0.00
29/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1311	1105	1311	1105	0.00
29/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	126447	131416	126447	131416	0.00
29/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	170441	175605	170441	175605	0.00
29/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	3	2	3	2	0.00
29/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	148315	153478	148315	153478	0.00
29/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	315	259	315	259	0.00
29/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	168500	173620	168500	173620	0.00
29/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	664	552	664	552	0.00
29/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	147047	152111	147047	152111	0.00
29/08/2006	R207 On 01-February-07			Bond Future	8.6000	8.6680	90.0510	89.5300	0.00
29/08/2006	R207 On 02-November-06			Bond Future	8.6000	8.6680	91.7429	91.2314	0.00
29/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	22065	19411	22065	19411	0.00
29/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	18136	20692	18136	20692	0.00
29/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	9767	7114	9767	7114	0.00
29/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5946	8407	5946	8407	0.00
29/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	25948	23001	25948	23001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14935	17198	14935	17198	0.00
29/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	14377	10993	14377	10993	0.00
29/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	3406	5136	3406	5136	0.00
29/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	18544	16185	18544	16185	0.00
29/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	21776	24627	21776	24627	0.00
29/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	6152	4245	6152	4245	0.00
29/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	9560	12767	9560	12767	0.00
29/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	16922	14710	16922	14710	0.00
29/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	23765	26762	23765	26762	0.00
29/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	4731	3171	4731	3171	0.00
29/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	11783	15338	11783	15338	0.00
29/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	20259	17752	20259	17752	0.00
29/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	19900	22604	19900	22604	0.00
29/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	7831	5555	7831	5555	0.00
29/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	7614	10452	7614	10452	0.00
29/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	15394	13325	15394	13325	0.00
29/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	25866	29007	25866	29007	0.00
29/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	3557	2314	3557	2314	0.00
29/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	14274	18146	14274	18146	0.00
29/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10198	8676	10198	8676	0.00
29/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	35388	39076	35388	39076	0.00
29/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	887	508	887	508	0.00
29/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	26469	31204	26469	31204	0.00
29/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5627	4678	5627	4678	0.00
29/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	49674	53935	49674	53935	0.00
29/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	84	40	84	40	0.00
29/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	44715	49786	44715	49786	0.00
29/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	2819	2287	2819	2287	0.00
29/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	66246	70924	66246	70924	0.00
29/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	4	1	4	1	0.00
29/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	64223	69335	64223	69335	0.00
29/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1272	1006	1272	1006	0.00
29/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	84620	89564	84620	89564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	84362	89476	84362	89476	0.00
29/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	105076	110191	105076	110191	0.00
29/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	513	396	513	396	0.00
29/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	104340	109433	104340	109433	0.00
29/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	184	138	184	138	0.00
29/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	125065	130229	125065	130229	0.00
29/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	126381	131496	126381	131496	0.00
29/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	148296	153411	148296	153411	0.00
29/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	29070	24419	29070	24419	0.00
29/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	564	1027	564	1027	0.00
29/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	58	43	58	43	0.00
29/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	146587	151781	146587	151781	0.00
29/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	37119	33484	37119	33484	0.00
29/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8729	10304	8729	10304	0.00
29/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	16	11	16	11	0.00
29/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	168804	174009	168804	174009	0.00
30/08/2006	GOVI On 01-February-07			jGovi	241.9300	241.6670	241.9270	241.6670	0.00
30/08/2006	GOVI On 02-November-06			jGovi	236.9100	236.6440	236.9090	236.6440	886.00
30/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	119785	117258	119785	117258	0.00
30/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	515	588	515	588	0.00
30/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	69785	67285	69785	67285	0.00
30/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	695	845	695	845	0.00
30/08/2006	J153 On 31-August-10			jSwap	8.8400	8.8660	0.0510	0.0519	0.00
30/08/2006	J157 On 15-September-15			jSwap	8.8700	8.9000	0.0895	0.0916	0.00
30/08/2006	J186 On 21-December-26			jSwap	8.7200	8.7360	0.1169	0.1178	0.00
30/08/2006	J194 On 28-February-08			jSwap	8.4500	8.4400	0.0178	0.0176	0.00
30/08/2006	J201 On 22-December-14			jSwap	8.9600	8.9920	0.0866	0.0885	0.00
30/08/2006	J203 On 15-September-17			jSwap	8.8200	8.8480	0.0976	0.0992	0.00
30/08/2006	J204 On 21-December-18			jSwap	8.8500	8.8690	0.1017	0.1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	J207 On 15-January-20			jSwap	8.8300	8.8520	0.0651	0.0666	0.00
30/08/2006	JBAR On 21-December-05			jBar	8.2200	8.2240	0.0000	0.0000	0.00
30/08/2006	JFRA On 01-February-07			jFra	8.8600	8.8390	0.0216	0.0216	0.00
30/08/2006	JFRA On 07-February-08			jFra	9.1300	9.1400	0.0223	0.0223	0.00
30/08/2006	JFRA On 03-May-07			jFra	9.0100	8.9840	0.0220	0.0219	0.00
30/08/2006	JFRA On 02-August-07			jFra	9.0800	9.0810	0.0221	0.0221	0.00
30/08/2006	JFRA On 02-November-06			jFra	8.5200	8.5040	0.0208	0.0208	0.00
30/08/2006	JFRA On 01-November-07			jFra	9.1100	9.1110	0.0239	0.0239	0.00
30/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3404	3358	3404	3358	0.00
30/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	87	92	87	92	0.00
30/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	25943	25979	25943	25979	0.00
30/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21951	21961	21951	21961	0.00
30/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	3845	3792	3845	3792	0.00
30/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	165	174	165	174	0.00
30/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4109	4106	4109	4106	0.00
30/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	250	251	250	251	0.00
30/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	3710	3676	3710	3676	0.00
30/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	4	4	4	4	0.00
30/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4569	4568	4569	4568	0.00
30/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	344	346	344	346	0.00
30/08/2006	JN02 On 02-November-06			jNote	8.9900	8.9910	0.1641	0.1641	0.00
30/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	32332	32338	32332	32338	0.00
30/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	547	568	547	568	0.00
30/08/2006	JN05 On 02-November-06			jNote	9.0400	9.0710	0.3609	0.3620	0.00
30/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	71500	72669	71500	72669	0.00
30/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	1	1	1	1	0.00
30/08/2006	JN10 On 02-November-06			jNote	8.8700	8.9040	0.5826	0.5838	0.00
30/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	106612	108450	106612	108450	0.00
30/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
30/08/2006	JROD On 31-January-07			jRod	8.2300	8.2380	0.0013	0.0014	0.00
30/08/2006	JROD On 28-February-07			jRod	8.0300	8.0300	0.0004	0.0004	0.00
30/08/2006	JROD On 31-August-06			jRod	7.3300	7.3250	0.0000	0.0015	0.00
30/08/2006	JROD On 29-September-06			jRod	7.5800	7.5880	0.0008	0.0008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	JROD On 31-October-06			jRod	7.9400	7.9510	0.0000	0.0001	0.00
30/08/2006	JROD On 30-November-06			jRod	7.7700	7.7750	0.0010	0.0009	0.00
30/08/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0002	0.00
30/08/2006	R153 On 01-February-07			Bond Future	8.5300	8.5500	119.1875	119.1123	0.00
30/08/2006	R153 On 02-November-06			Bond Future	8.6000	8.6410	116.4595	116.3155	418.00
30/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	15048	14712	15048	14712	0.00
30/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	14297	14712	14297	14712	0.00
30/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	7997	7403	7997	7403	0.00
30/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	9718	10564	9718	10564	0.00
30/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	11927	11159	11927	11159	0.00
30/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	6715	7387	6715	7387	0.00
30/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	18982	18595	18982	18595	0.00
30/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	11721	12086	11721	12086	0.00
30/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	14131	13807	14131	13807	0.00
30/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	15014	15442	15014	15442	0.00
30/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	13247	12937	13247	12937	0.00
30/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	15768	16210	15768	16210	0.00
30/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	7145	6595	7145	6595	0.00
30/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	10607	11497	10607	11497	0.00
30/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	3723	3382	3723	3382	0.00
30/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	15945	17044	15945	17044	101.00
30/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	6351	5844	6351	5844	0.00
30/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	11558	12492	11558	12492	0.00
30/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	10003	9747	10003	9747	0.00
30/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	19106	19601	19106	19601	0.00
30/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	24400	23954	24400	23954	0.00
30/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	9068	9374	9068	9374	0.00
30/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	6614	6422	6614	6422	0.00
30/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	24012	24572	24012	24572	0.00
30/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1601	1427	1601	1427	0.00
30/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	22667	23933	22667	23933	0.00
30/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	4048	3915	4048	3915	0.00
30/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	29818	30437	29818	30437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	543	474	543	474	0.00
30/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	30539	31910	30539	31910	0.00
30/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	2223	2140	2223	2140	0.00
30/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	36442	37111	36442	37111	0.00
30/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	132	112	132	112	0.00
30/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	39146	40566	39146	40566	0.00
30/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	1288	1237	1288	1237	0.00
30/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	44034	44735	44034	44735	0.00
30/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	33	28	33	28	0.00
30/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48152	49587	48152	49587	0.00
30/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	706	677	706	677	0.00
30/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	52059	52781	52059	52781	0.00
30/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	7	6	7	6	0.00
30/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	57321	58760	57321	58760	0.00
30/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	178	170	178	170	0.00
30/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	68983	69727	68983	69727	0.00
30/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	366	350	366	350	0.00
30/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	60404	61140	60404	61140	0.00
30/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	30336	29838	30336	29838	0.00
30/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	7007	7260	7007	7260	0.00
30/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	1	1	1	1	0.00
30/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	66600	68040	66600	68040	0.00
30/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	75975	77415	75975	77415	0.00
30/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	17853	16887	17853	16887	0.00
30/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	4049	4524	4049	4524	0.00
30/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	24671	23548	24671	23548	0.00
30/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	2358	2676	2358	2676	0.00
30/08/2006	R157 On 01-February-07			Bond Future	8.6500	8.6740	134.3753	134.1836	0.00
30/08/2006	R157 On 02-November-06			Bond Future	8.6400	8.6930	131.6005	131.2119	14.00
30/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	27280	26398	27280	26398	0.00
30/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	27067	28102	27067	28102	0.00
30/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	18573	16784	18573	16784	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
30/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	17809	19906	17809	19906	20.00
30/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	31320	30360	31320	30360	0.00
30/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	24027	24984	24027	24984	0.00
30/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	22691	20660	22691	20660	0.00
30/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	14682	16537	14682	16537	0.00
30/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	6305	5995	6305	5995	250.00
30/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	60898	62505	60898	62505	0.00
30/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	18386	17704	18386	17704	150.00
30/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	36102	37338	36102	37338	0.00
30/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	70881	69421	70881	69421	0.00
30/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	8801	9259	8801	9259	150.00
30/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	23508	22705	23508	22705	0.00
30/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	30427	31541	30427	31541	0.00
30/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	14886	13343	14886	13343	0.00
30/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	21422	23766	21422	23766	0.00
30/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	25360	24517	25360	24517	0.00
30/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	28706	29780	28706	29780	0.00
30/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	863	708	863	708	0.00
30/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	67849	71581	67849	71581	171.00
30/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	13212	11792	13212	11792	0.00
30/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	23419	25885	23419	25885	100.00
30/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	16674	15008	16674	15008	0.00
30/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	19553	21773	19553	21773	0.00
30/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	21727	20965	21727	20965	0.00
30/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	32232	33387	32232	33387	0.00
30/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	42461	41319	42461	41319	0.00
30/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	17699	18474	17699	18474	0.00
30/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	34570	31981	34570	31981	0.00
30/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	8686	9984	8686	9984	0.00
30/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	13944	13382	13944	13382	0.00
30/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	42579	43934	42579	43934	0.00
30/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	6615	5765	6615	5765	0.00
30/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	35389	38425	35389	38425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	2712	2298	2712	2298	0.00
30/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	50409	53881	50409	53881	0.00
30/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	8103	7727	8103	7727	0.00
30/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	55211	56751	55211	56751	0.00
30/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	4147	3924	4147	3924	0.00
30/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	70075	71769	70075	71769	0.00
30/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	262	210	262	210	0.00
30/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	86909	90744	86909	90744	0.00
30/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	2187	2060	2187	2060	0.00
30/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	87290	89080	87290	89080	0.00
30/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	66	52	66	52	0.00
30/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	106757	110629	106757	110629	0.00
30/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	1067	1001	1067	1001	0.00
30/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	105710	107560	105710	107560	0.00
30/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
30/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	147957	151843	147957	151843	0.00
30/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	14	10	14	10	0.00
30/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	127137	131020	127137	131020	0.00
30/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	48350	45316	48350	45316	0.00
30/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	4927	5778	4927	5778	0.00
30/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	63328	59971	63328	59971	0.00
30/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	2692	3221	2692	3221	0.00
30/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	78955	75383	78955	75383	0.00
30/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	1428	1742	1428	1742	0.00
30/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	480	448	480	448	0.00
30/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	125033	126919	125033	126919	0.00
30/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	54838	53536	54838	53536	0.00
30/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	12925	13541	12925	13541	0.00
30/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	68136	66700	68136	66700	0.00
30/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	9387	9868	9387	9868	0.00
30/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	82076	80532	82076	80532	0.00
30/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	6797	7170	6797	7170	0.00
30/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	11662	10362	11662	10362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	25555	28141	25555	28141	0.00
30/08/2006	R186 On 01-February-07			Bond Future	8.4400	8.4640	121.0427	120.7574	0.00
30/08/2006	R186 On 02-November-06			Bond Future	8.4400	8.4680	123.7167	123.4409	59.00
30/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	51586	50206	51586	50206	0.00
30/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	44799	46273	44799	46273	0.00
30/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	30932	29659	30932	29659	0.00
30/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	24658	26144	24658	26144	0.00
30/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	40101	38929	40101	38929	0.00
30/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	55421	57103	55421	57103	0.00
30/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	20056	19128	20056	19128	0.00
30/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	36022	37852	36022	37852	0.00
30/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	37443	36325	37443	36325	0.00
30/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	58389	60124	58389	60124	0.00
30/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	17746	16902	17746	16902	0.00
30/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	39372	41285	39372	41285	0.00
30/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	34870	33805	34870	33805	0.00
30/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	61482	63270	61482	63270	0.00
30/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	15563	14800	15563	14800	0.00
30/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	42889	44884	42889	44884	0.00
30/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	25536	24682	25536	24682	0.00
30/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	75217	77216	75217	77216	0.00
30/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	8536	8066	8536	8066	0.00
30/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	59079	61366	59079	61366	0.00
30/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	16159	15552	16159	15552	0.00
30/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	95622	97868	95622	97868	0.00
30/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	3339	3130	3339	3130	0.00
30/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	83860	86409	83860	86409	0.00
30/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	9310	8918	9310	8918	0.00
30/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	119645	122105	119645	122105	0.00
30/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	991	922	991	922	0.00
30/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	112598	115286	112598	115286	0.00
30/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	4761	4535	4761	4535	0.00
30/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	147107	149734	147107	149734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	205	189	205	189	0.00
30/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	144054	146796	144054	146796	0.00
30/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	2529	2401	2529	2401	0.00
30/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	178074	180799	178074	180799	0.00
30/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	41	38	41	38	0.00
30/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	177340	180095	177340	180095	0.00
30/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	1248	1181	1248	1181	0.00
30/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	211232	214019	211232	214019	0.00
30/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	7	6	7	6	0.00
30/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	212016	214774	212016	214774	0.00
30/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	47902	46217	47902	46217	0.00
30/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	14704	15776	14704	15776	0.00
30/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	67592	65560	67592	65560	0.00
30/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	8404	9131	8404	9131	0.00
30/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	1	1	1	1	0.00
30/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	248038	250796	248038	250796	0.00
30/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	569	537	569	537	0.00
30/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	246288	249109	246288	249109	0.00
30/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	67661	66037	67661	66037	0.00
30/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	34104	35333	34104	35333	0.00
30/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	85189	83345	85189	83345	0.00
30/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	25784	26793	25784	26793	0.00
30/08/2006	R194 On 01-February-07			Bond Future	8.7200	8.7450	105.6555	105.6264	0.00
30/08/2006	R194 On 02-November-06			Bond Future	8.6800	8.7050	103.4605	103.4272	0.00
30/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	5006	4874	5006	4874	0.00
30/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	4665	4823	4665	4823	0.00
30/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	2769	2645	2769	2645	0.00
30/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	3730	3939	3730	3939	0.00
30/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	4446	4323	4446	4323	0.00
30/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	5108	5276	5108	5276	0.00
30/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	3669	3560	3669	3560	0.00
30/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	5840	6022	5840	6022	0.00
30/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	2222	2117	2222	2117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	4418	4646	4418	4646	0.00
30/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	4722	4594	4722	4594	0.00
30/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	4882	5046	4882	5046	0.00
30/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	2486	2372	2486	2372	0.00
30/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	4065	4283	4065	4283	0.00
30/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	2576	2492	2576	2492	0.00
30/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	7269	7475	7269	7475	0.00
30/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	1120	1059	1120	1059	0.00
30/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	6413	6684	6413	6684	0.00
30/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	481	451	481	451	0.00
30/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	8883	9186	8883	9186	0.00
30/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1685	1623	1685	1623	0.00
30/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	8908	9137	8908	9137	0.00
30/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	166	154	166	154	0.00
30/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	11691	12012	11691	12012	0.00
30/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	1038	995	1038	995	0.00
30/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	10801	11049	10801	11049	0.00
30/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	587	560	587	560	0.00
30/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12900	13164	12900	13164	0.00
30/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	43	40	43	40	0.00
30/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	14705	15034	14705	15034	0.00
30/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	347	330	347	330	0.00
30/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	15219	15493	15219	15493	0.00
30/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	11	11	11	11	0.00
30/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	17823	18154	17823	18154	0.00
30/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	196	186	196	186	0.00
30/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	17636	17917	17636	17917	0.00
30/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	3	2	3	2	0.00
30/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	20977	21310	20977	21310	0.00
30/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	105	99	105	99	0.00
30/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	20124	20409	20124	20409	0.00
30/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	24152	24485	24152	24485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	33766	34099	33766	34099	0.00
30/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	30548	30880	30548	30880	0.00
30/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	27343	27675	27343	27675	0.00
30/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	12	11	12	11	0.00
30/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	27824	28114	27824	28114	0.00
30/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	26	24	26	24	0.00
30/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	25230	25520	25230	25520	0.00
30/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	54	51	54	51	0.00
30/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	22660	22948	22660	22948	0.00
30/08/2006	R201 On 01-February-07			Bond Future	8.6400	8.6680	101.7198	101.5730	0.00
30/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.6660	103.9387	103.7887	26.00
30/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	25049	24379	25049	24379	0.00
30/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	24597	25395	24597	25395	0.00
30/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	14742	14097	14742	14097	0.00
30/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	14165	15020	14165	15020	0.00
30/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	28226	27505	28226	27505	0.00
30/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	22148	22894	22148	22894	0.00
30/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	18008	17269	18008	17269	0.00
30/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	11680	12442	11680	12442	0.00
30/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	22054	21437	22054	21437	0.00
30/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	27269	28120	27269	28120	0.00
30/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	11820	11268	11820	11268	0.00
30/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	17035	17984	17035	17984	0.00
30/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	23528	22885	23528	22885	0.00
30/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	25904	26729	25904	26729	0.00
30/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	13237	12638	13237	12638	0.00
30/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	15551	16452	15551	16452	0.00
30/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	20627	20038	20627	20038	0.00
30/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	28691	29569	28691	29569	0.00
30/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	10493	9987	10493	9987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	18621	19616	18621	19616	0.00
30/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	36917	36073	36917	36073	0.00
30/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	16948	17572	16948	17572	0.00
30/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	27401	26443	27401	26443	0.00
30/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	6882	7423	6882	7423	0.00
30/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	14253	13796	14253	13796	0.00
30/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	36715	37726	36715	37726	0.00
30/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	5277	4982	5277	4982	0.00
30/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	28130	29335	28130	29335	0.00
30/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	2184	2044	2184	2044	0.00
30/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	40037	41397	40037	41397	0.00
30/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9172	8841	9172	8841	0.00
30/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46295	47432	46295	47432	0.00
30/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	5432	5212	5432	5212	0.00
30/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	57484	58731	57484	58731	0.00
30/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	703	653	703	653	0.00
30/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	53837	55286	53837	55286	0.00
30/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	216	200	216	200	0.00
30/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	68916	70400	68916	70400	0.00
30/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	3295	3152	3295	3152	0.00
30/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	70546	71872	70546	71872	0.00
30/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	55	51	55	51	0.00
30/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	84615	86111	84615	86111	0.00
30/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1895	1808	1895	1808	0.00
30/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	84626	86007	84626	86007	0.00
30/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1031	982	1031	982	0.00
30/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	99525	100943	99525	100943	0.00
30/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	12	11	12	11	0.00
30/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	100729	102228	100729	102228	0.00
30/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	2	2	2	2	0.00
30/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	117182	118682	117182	118682	0.00
30/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	38337	37198	38337	37198	0.00
30/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	3884	4245	3884	4245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	530	503	530	503	0.00
30/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	115076	116517	115076	116517	0.00
30/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	46464	45508	46464	45508	0.00
30/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	12851	13363	12851	13363	0.00
30/08/2006	R203 On 01-February-07			Bond Future	8.6100	8.6380	100.7835	100.6082	0.00
30/08/2006	R203 On 02-November-06			Bond Future	8.6100	8.6350	98.6903	98.5125	0.00
30/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	19766	18907	19766	18907	0.00
30/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	17205	18100	17205	18100	0.00
30/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	13209	12354	13209	12354	0.00
30/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	10406	11330	10406	11330	0.00
30/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	23393	22433	23393	22433	0.00
30/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	14137	14930	14137	14930	0.00
30/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	17129	16111	17129	16111	0.00
30/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	7537	8297	7537	8297	0.00
30/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	18086	17278	18086	17278	0.00
30/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	18896	19841	18896	19841	0.00
30/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	11469	10696	11469	10696	0.00
30/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	12086	13091	12086	13091	0.00
30/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	16496	15739	16496	15739	0.00
30/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	20693	21689	20693	21689	0.00
30/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	9880	9188	9880	9188	0.00
30/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	13931	15018	13931	15018	0.00
30/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	14998	14291	14998	14291	0.00
30/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	22597	23643	22597	23643	0.00
30/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	8441	7828	8441	7828	0.00
30/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	15944	17109	15944	17109	0.00
30/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	33922	32721	33922	32721	0.00
30/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	8193	8744	8193	8744	0.00
30/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	3364	3076	3364	3076	0.00
30/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	28367	29857	28367	29857	0.00
30/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	8851	8377	8851	8377	0.00
30/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	33697	34976	33697	34976	0.00
30/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	4762	4476	4762	4476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	47259	48726	47259	48726	0.00
30/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	1048	946	1048	946	0.00
30/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	43968	45645	43968	45645	0.00
30/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	2316	2162	2316	2162	0.00
30/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	62876	64475	62876	64475	0.00
30/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	248	222	248	222	0.00
30/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	61512	63264	61512	63264	0.00
30/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	1010	937	1010	937	0.00
30/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	80057	81736	80057	81736	0.00
30/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	44	39	44	39	0.00
30/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	80090	81864	80090	81864	0.00
30/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	392	361	392	361	0.00
30/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	98361	100083	98361	100083	0.00
30/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	6	5	6	5	0.00
30/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	99285	101063	99285	101063	0.00
30/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	1	0	1	0	0.00
30/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	118976	120754	118976	120754	0.00
30/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	159805	161583	159805	161583	0.00
30/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	139146	140924	139146	140924	0.00
30/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	11	10	11	10	0.00
30/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	157472	159224	157472	159224	0.00
30/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	41	37	41	37	0.00
30/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	137204	138954	137204	138954	0.00
30/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	135	123	135	123	0.00
30/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	117472	119213	117472	119213	0.00
30/08/2006	R204 On 01-February-07			Bond Future	8.5900	8.6180	96.6721	96.4797	0.00
30/08/2006	R204 On 02-November-06			Bond Future	8.5900	8.6180	98.6254	98.4308	0.00
30/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	31166	30276	31166	30276	0.00
30/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	30524	31558	30524	31558	0.00
30/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	18087	17240	18087	17240	0.00
30/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	17437	18537	17437	18537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	33132	32206	33132	32206	0.00
30/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	28934	29933	28934	29933	0.00
30/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	20049	19140	20049	19140	0.00
30/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	15803	16840	15803	16840	0.00
30/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	37223	36229	37223	36229	0.00
30/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	25967	26897	25967	26897	0.00
30/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	24279	23248	24279	23248	0.00
30/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	12894	13809	12894	13809	0.00
30/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	27404	26584	27404	26584	0.00
30/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	33928	35032	33928	35032	0.00
30/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	14484	13761	14484	13761	0.00
30/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	21084	22307	21084	22307	0.00
30/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	29256	28401	29256	28401	0.00
30/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	32188	33257	32188	33257	0.00
30/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	16230	15445	16230	15445	0.00
30/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	19196	20358	19196	20358	0.00
30/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	48290	47135	48290	47135	0.00
30/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	19695	20464	19695	20464	0.00
30/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	36406	35097	36406	35097	0.00
30/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	7489	8126	7489	8126	0.00
30/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	19065	18424	19065	18424	0.00
30/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	43823	45106	43823	45106	0.00
30/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	7442	7008	7442	7008	0.00
30/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	32494	34006	32494	34006	0.00
30/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3147	2934	3147	2934	0.00
30/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	47131	48865	47131	48865	0.00
30/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	12369	11901	12369	11901	0.00
30/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	55828	57284	55828	57284	0.00
30/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	7361	7046	7361	7046	0.00
30/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	70002	71611	70002	71611	0.00
30/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	1038	958	1038	958	0.00
30/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	64450	66316	64450	66316	0.00
30/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	4463	4259	4463	4259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	86780	88501	86780	88501	0.00
30/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	321	295	321	295	0.00
30/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	83669	85590	83669	85590	0.00
30/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	82	75	82	75	0.00
30/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	103891	105831	103891	105831	0.00
30/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	2559	2434	2559	2434	0.00
30/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	105061	106861	105061	106861	0.00
30/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	17	16	17	16	0.00
30/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	124827	126772	124827	126772	0.00
30/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	1382	1311	1382	1311	0.00
30/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	124593	126447	124593	126447	0.00
30/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	168495	170441	168495	170441	0.00
30/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	3	3	3	3	0.00
30/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	146369	148315	146369	148315	0.00
30/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	334	315	334	315	0.00
30/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	166595	168500	166595	168500	0.00
30/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	702	664	702	664	0.00
30/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	145160	147047	145160	147047	0.00
30/08/2006	R207 On 01-February-07			Bond Future	8.5700	8.5950	90.2376	90.0510	0.00
30/08/2006	R207 On 02-November-06			Bond Future	8.5700	8.5970	91.9312	91.7429	0.00
30/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	21167	20259	21167	20259	0.00
30/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	18943	19900	18943	19900	0.00
30/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	8765	7831	8765	7831	0.00
30/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	6666	7614	6666	7614	0.00
30/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	23026	22065	23026	22065	0.00
30/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	17232	18136	17232	18136	0.00
30/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	10843	9767	10843	9767	0.00
30/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	5138	5946	5138	5946	0.00
30/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	27015	25948	27015	25948	0.00
30/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	14136	14935	14136	14935	0.00
30/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	15714	14377	15714	14377	0.00
30/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	2860	3406	2860	3406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	19399	18544	19399	18544	0.00
30/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	20766	21776	20766	21776	0.00
30/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	6947	6152	6947	6152	0.00
30/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	8471	9560	8471	9560	0.00
30/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	17725	16922	17725	16922	0.00
30/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	22701	23765	22701	23765	0.00
30/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	5390	4731	5390	4731	0.00
30/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	10559	11783	10559	11783	0.00
30/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	16144	15394	16144	15394	0.00
30/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	24750	25866	24750	25866	0.00
30/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	4089	3557	4089	3557	0.00
30/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	12924	14274	12924	14274	0.00
30/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	10750	10198	10750	10198	0.00
30/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	34075	35388	34075	35388	0.00
30/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	1059	887	1059	887	0.00
30/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	24758	26469	24758	26469	0.00
30/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	5971	5627	5971	5627	0.00
30/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	48152	49674	48152	49674	0.00
30/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	104	84	104	84	0.00
30/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	42853	44715	42853	44715	0.00
30/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	3011	2819	3011	2819	0.00
30/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	64572	66246	64572	66246	0.00
30/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	5	4	5	4	0.00
30/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	62341	64223	62341	64223	0.00
30/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	1367	1272	1367	1272	0.00
30/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	82850	84620	82850	84620	0.00
30/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	82479	84362	82479	84362	0.00
30/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	103193	105076	103193	105076	0.00
30/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	555	513	555	513	0.00
30/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	102517	104340	102517	104340	0.00
30/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	200	184	200	184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	123216	125065	123216	125065	0.00
30/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	124498	126381	124498	126381	0.00
30/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	146413	148296	146413	148296	0.00
30/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	30823	29070	30823	29070	0.00
30/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	434	564	434	564	0.00
30/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	64	58	64	58	0.00
30/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	144727	146587	144727	146587	0.00
30/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	38432	37119	38432	37119	0.00
30/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	8177	8729	8177	8729	0.00
30/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	18	16	18	16	0.00
30/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	166940	168804	166940	168804	0.00
31/08/2006	GOVI On 01-February-07			jGovi	241.9200	241.9270	241.9210	241.9270	0.00
31/08/2006	GOVI On 02-November-06			jGovi	236.9100	236.9090	236.9090	236.9090	886.00
31/08/2006	GOVI On 01-February-07	230.00	Call	jGovi	119716	119785	119716	119785	0.00
31/08/2006	GOVI On 01-February-07	230.00	Put	jGovi	506	515	506	515	0.00
31/08/2006	GOVI On 02-November-06	230.00	Call	jGovi	69757	69785	69757	69785	0.00
31/08/2006	GOVI On 02-November-06	230.00	Put	jGovi	667	695	667	695	0.00
31/08/2006	J153 On 31-August-10			jSwap	9.2700	8.8410	0.0583	0.0510	0.00
31/08/2006	J157 On 15-September-15			jSwap	9.0000	8.8660	0.0976	0.0895	0.00
31/08/2006	J186 On 21-December-26			jSwap	8.8700	8.7240	0.1297	0.1169	0.00
31/08/2006	J194 On 28-February-08			jSwap	9.0900	8.4460	0.0218	0.0178	0.00
31/08/2006	J201 On 22-December-14			jSwap	9.1000	8.9590	0.0943	0.0866	0.00
31/08/2006	J203 On 15-September-17			jSwap	8.9600	8.8240	0.1068	0.0976	0.00
31/08/2006	J204 On 21-December-18			jSwap	8.9900	8.8470	0.1116	0.1017	0.00
31/08/2006	J207 On 15-January-20			jSwap	8.9800	8.8310	0.0758	0.0651	0.00
31/08/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
31/08/2006	JFRA On 01-February-07			jFra	9.0800	8.8600	0.0221	0.0216	0.00
31/08/2006	JFRA On 07-February-08			jFra	9.2800	9.1300	0.0226	0.0223	0.00
31/08/2006	JFRA On 03-May-07			jFra	9.2500	9.0090	0.0225	0.0220	0.00
31/08/2006	JFRA On 02-August-07			jFra	9.2600	9.0830	0.0226	0.0221	0.00
31/08/2006	JFRA On 02-November-06			jFra	8.6800	8.5180	0.0212	0.0208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	JFRA On 01-November-07			jFra	9.2900	9.1120	0.0243	0.0239	0.00
31/08/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	3905	3404	3905	3404	0.00
31/08/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	51	87	51	87	0.00
31/08/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26108	25943	26108	25943	0.00
31/08/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	21753	21951	21753	21951	0.00
31/08/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	4378	3845	4378	3845	0.00
31/08/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	108	165	108	165	0.00
31/08/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	4483	4109	4483	4109	0.00
31/08/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	194	250	194	250	0.00
31/08/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	4099	3710	4099	3710	0.00
31/08/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	1	4	1	4	0.00
31/08/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	4972	4569	4972	4569	0.00
31/08/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	275	344	275	344	0.00
31/08/2006	JN02 On 02-November-06			jNote	9.1700	8.9920	0.1670	0.1641	0.00
31/08/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	35375	32332	35375	32332	0.00
31/08/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	359	547	359	547	0.00
31/08/2006	JN05 On 02-November-06			jNote	9.2200	9.0410	0.3663	0.3609	0.00
31/08/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	78112	71500	78112	71500	0.00
31/08/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	0	1	0	1	0.00
31/08/2006	JN10 On 02-November-06			jNote	9.0200	8.8740	0.5881	0.5826	0.00
31/08/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	115393	106612	115393	106612	0.00
31/08/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	0	0	0	0	0.00
31/08/2006	JROD On 31-January-07			jRod	8.2400	8.2340	0.0014	0.0013	0.00
31/08/2006	JROD On 28-February-07			jRod	8.4100	8.0280	0.0022	0.0004	0.00
31/08/2006	JROD On 31-August-06			jRod	7.3300	7.3250	0.0000	0.0000	0.00
31/08/2006	JROD On 29-September-06			jRod	7.5800	7.5820	0.0008	0.0008	0.00
31/08/2006	JROD On 31-October-06			jRod	7.9400	7.9400	0.0000	0.0000	0.00
31/08/2006	JROD On 30-November-06			jRod	8.2200	7.7680	0.0007	0.0010	0.00
31/08/2006	JROD On 29-December-06			jRod	8.0100	8.0020	0.0002	0.0002	0.00
31/08/2006	R153 On 01-February-07			Bond Future	8.7300	8.5270	118.5262	119.1875	0.00
31/08/2006	R153 On 02-November-06			Bond Future	8.7900	8.5995	115.7865	116.4595	418.00
31/08/2006	R153 On 01-February-07	8.55	Call	Option on Bond Future	11838	15048	11838	15048	0.00
31/08/2006	R153 On 01-February-07	8.55	Put	Option on Bond Future	17699	14297	17699	14297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R153 On 02-November-06	8.55	Call	Option on Bond Future	5154	7997	5154	7997	0.00
31/08/2006	R153 On 02-November-06	8.55	Put	Option on Bond Future	13605	9718	13605	9718	0.00
31/08/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	8248	11927	8248	11927	0.00
31/08/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	9766	6715	9766	6715	0.00
31/08/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	15311	18982	15311	18982	0.00
31/08/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	14662	11721	14662	11721	0.00
31/08/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	11040	14131	11040	14131	0.00
31/08/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	18536	15014	18536	15014	0.00
31/08/2006	R153 On 01-February-07	8.45	Call	Option on Bond Future	10278	13247	10278	13247	0.00
31/08/2006	R153 On 01-February-07	8.45	Put	Option on Bond Future	19412	15768	19412	15768	0.00
31/08/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	4513	7145	4513	7145	0.00
31/08/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	14706	10607	14706	10607	0.00
31/08/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	2099	3723	2099	3723	0.00
31/08/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	21051	15945	21051	15945	101.00
31/08/2006	R153 On 02-November-06	8.45	Call	Option on Bond Future	3930	6351	3930	6351	0.00
31/08/2006	R153 On 02-November-06	8.45	Put	Option on Bond Future	15868	11558	15868	11558	0.00
31/08/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	7528	10003	7528	10003	0.00
31/08/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	23243	19106	23243	19106	0.00
31/08/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	20202	24400	20202	24400	0.00
31/08/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	11483	9068	11483	9068	0.00
31/08/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	4753	6614	4753	6614	0.00
31/08/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	28764	24012	28764	24012	0.00
31/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	781	1601	781	1601	0.00
31/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	28577	22667	28577	22667	0.00
31/08/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	2755	4048	2755	4048	0.00
31/08/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	35138	29818	35138	29818	0.00
31/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	221	543	221	543	0.00
31/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	36948	30539	36948	30539	0.00
31/08/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	1415	2223	1415	2223	0.00
31/08/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	42247	36442	42247	36442	0.00
31/08/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	43	132	43	132	0.00
31/08/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	45787	39146	45787	39146	0.00
31/08/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	783	1288	783	1288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	50142	44034	50142	44034	0.00
31/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9	33	9	33	0.00
31/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	54859	48152	54859	48152	0.00
31/08/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	409	706	409	706	0.00
31/08/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	58374	52059	58374	52059	0.00
31/08/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	2	7	2	7	0.00
31/08/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	64046	57321	64046	57321	0.00
31/08/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	93	178	93	178	0.00
31/08/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	75511	68983	75511	68983	0.00
31/08/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	202	366	202	366	0.00
31/08/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	66853	60404	66853	60404	0.00
31/08/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	25682	30336	25682	30336	0.00
31/08/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	8965	7007	8965	7007	0.00
31/08/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	0	1	0	1	0.00
31/08/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	73330	66600	73330	66600	0.00
31/08/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	82705	75975	82705	75975	0.00
31/08/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	13241	17853	13241	17853	0.00
31/08/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	6168	4049	6168	4049	0.00
31/08/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	19326	24671	19326	24671	0.00
31/08/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	3744	2358	3744	2358	0.00
31/08/2006	R157 On 01-February-07			Bond Future	8.8000	8.6470	133.3010	134.3753	0.00
31/08/2006	R157 On 02-November-06			Bond Future	8.8000	8.6395	130.4753	131.6005	16.00
31/08/2006	R157 On 01-February-07	8.65	Call	Option on Bond Future	22039	27280	22039	27280	0.00
31/08/2006	R157 On 01-February-07	8.65	Put	Option on Bond Future	32568	27067	32568	27067	0.00
31/08/2006	R157 On 02-November-06	8.65	Call	Option on Bond Future	13209	18573	13209	18573	20.00
31/08/2006	R157 On 02-November-06	8.65	Put	Option on Bond Future	23697	17809	23697	17809	20.00
31/08/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	25631	31320	25631	31320	0.00
31/08/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	29081	24027	29081	24027	0.00
31/08/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	16612	22691	16612	22691	0.00
31/08/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	19854	14682	19854	14682	0.00
31/08/2006	R157 On 01-February-07	7.90	Call	Option on Bond Future	4434	6305	4434	6305	250.00
31/08/2006	R157 On 01-February-07	7.90	Put	Option on Bond Future	69769	60898	69769	60898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R157 On 01-February-07	8.40	Call	Option on Bond Future	14311	18386	14311	18386	150.00
31/08/2006	R157 On 01-February-07	8.40	Put	Option on Bond Future	42770	36102	42770	36102	0.00
31/08/2006	R157 On 01-February-07	9.55	Call	Option on Bond Future	62406	70881	62406	70881	0.00
31/08/2006	R157 On 01-February-07	9.55	Put	Option on Bond Future	11069	8801	11069	8801	150.00
31/08/2006	R157 On 01-February-07	8.55	Call	Option on Bond Future	18728	23508	18728	23508	0.00
31/08/2006	R157 On 01-February-07	8.55	Put	Option on Bond Future	36389	30427	36389	30427	0.00
31/08/2006	R157 On 02-November-06	8.55	Call	Option on Bond Future	10254	14886	10254	14886	0.00
31/08/2006	R157 On 02-November-06	8.55	Put	Option on Bond Future	28042	21422	28042	21422	0.00
31/08/2006	R157 On 01-February-07	8.60	Call	Option on Bond Future	20348	25360	20348	25360	0.00
31/08/2006	R157 On 01-February-07	8.60	Put	Option on Bond Future	34436	28706	34436	28706	0.00
31/08/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	403	863	403	863	0.00
31/08/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	78641	67849	78641	67849	171.00
31/08/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	8946	13212	8946	13212	0.00
31/08/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	30405	23419	30405	23419	100.00
31/08/2006	R157 On 02-November-06	8.60	Call	Option on Bond Future	11675	16674	11675	16674	0.00
31/08/2006	R157 On 02-November-06	8.60	Put	Option on Bond Future	25806	19553	25806	19553	0.00
31/08/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	17181	21727	17181	21727	0.00
31/08/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	38428	32232	38428	32232	0.00
31/08/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	35736	42461	35736	42461	0.00
31/08/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	21716	17699	21716	17699	0.00
31/08/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	26865	34570	26865	34570	0.00
31/08/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	12233	8686	12233	8686	0.00
31/08/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	10573	13944	10573	13944	0.00
31/08/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	49950	42579	49950	42579	0.00
31/08/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	4060	6615	4060	6615	0.00
31/08/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	44086	35389	44086	35389	0.00
31/08/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	1472	2712	1472	2712	0.00
31/08/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	60421	50409	60421	50409	0.00
31/08/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	5835	8103	5835	8103	0.00
31/08/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	63685	55211	63685	55211	0.00
31/08/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	2803	4147	2803	4147	0.00
31/08/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	79473	70075	79473	70075	0.00
31/08/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	108	262	108	262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	98007	86909	98007	86909	0.00
31/08/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	1411	2187	1411	2187	0.00
31/08/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	97256	87290	97256	87290	0.00
31/08/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	24	66	24	66	0.00
31/08/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	117966	106757	117966	106757	0.00
31/08/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	655	1067	655	1067	0.00
31/08/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	116040	105710	116040	105710	0.00
31/08/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
31/08/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	159207	147957	159207	147957	0.00
31/08/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	4	14	4	14	0.00
31/08/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	138380	127137	138380	127137	0.00
31/08/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	39371	48350	39371	48350	0.00
31/08/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	7199	4927	7199	4927	0.00
31/08/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	53450	63328	53450	63328	0.00
31/08/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	4066	2692	4066	2692	0.00
31/08/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	68495	78955	68495	78955	0.00
31/08/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	2220	1428	2220	1428	0.00
31/08/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	280	480	280	480	0.00
31/08/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	135575	125033	135575	125033	0.00
31/08/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	47223	54838	47223	54838	0.00
31/08/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	16053	12925	16053	12925	0.00
31/08/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	59790	68136	59790	68136	0.00
31/08/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	11782	9387	11782	9387	0.00
31/08/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	73147	82076	73147	82076	0.00
31/08/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	8610	6797	8610	6797	0.00
31/08/2006	R157 On 02-November-06	8.45	Call	Option on Bond Future	7757	11662	7757	11662	0.00
31/08/2006	R157 On 02-November-06	8.45	Put	Option on Bond Future	32901	25555	32901	25555	0.00
31/08/2006	R186 On 01-February-07			Bond Future	8.5700	8.4380	119.5942	121.0427	0.00
31/08/2006	R186 On 02-November-06			Bond Future	8.5800	8.4430	122.2715	123.7167	59.00
31/08/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	43923	51586	43923	51586	0.00
31/08/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	51622	44799	51622	44799	0.00
31/08/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	23410	30932	23410	30932	0.00
31/08/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	31588	24658	31588	24658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R186 On 01-February-07	8.30	Call	Option on Bond Future	33527	40101	33527	40101	0.00
31/08/2006	R186 On 01-February-07	8.30	Put	Option on Bond Future	63333	55421	63333	55421	0.00
31/08/2006	R186 On 02-November-06	8.30	Call	Option on Bond Future	14407	20056	14407	20056	0.00
31/08/2006	R186 On 02-November-06	8.30	Put	Option on Bond Future	44824	36022	44824	36022	0.00
31/08/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	31150	37443	31150	37443	0.00
31/08/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	66581	58389	66581	58389	0.00
31/08/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	12563	17746	12563	17746	0.00
31/08/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	48641	39372	48641	39372	0.00
31/08/2006	R186 On 01-February-07	8.20	Call	Option on Bond Future	28860	34870	28860	34870	0.00
31/08/2006	R186 On 01-February-07	8.20	Put	Option on Bond Future	69956	61482	69956	61482	0.00
31/08/2006	R186 On 02-November-06	8.20	Call	Option on Bond Future	10843	15563	10843	15563	0.00
31/08/2006	R186 On 02-November-06	8.20	Put	Option on Bond Future	52621	42889	52621	42889	0.00
31/08/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	20660	25536	20660	25536	0.00
31/08/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	84827	75217	84827	75217	0.00
31/08/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	5532	8536	5532	8536	0.00
31/08/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	70526	59079	70526	59079	0.00
31/08/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	12648	16159	12648	16159	0.00
31/08/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	106595	95622	106595	95622	0.00
31/08/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	1942	3339	1942	3339	0.00
31/08/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	96914	83860	96914	83860	0.00
31/08/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	7004	9310	7004	9310	0.00
31/08/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	131824	119645	131824	119645	0.00
31/08/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	504	991	504	991	0.00
31/08/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	126562	112598	126562	112598	0.00
31/08/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	3416	4761	3416	4761	0.00
31/08/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	160247	147107	160247	147107	0.00
31/08/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	88	205	88	205	0.00
31/08/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	158389	144054	158389	144054	0.00
31/08/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	1751	2529	1751	2529	0.00
31/08/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	191781	178074	191781	178074	0.00
31/08/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	16	41	16	41	0.00
31/08/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	191766	177340	191766	177340	0.00
31/08/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	832	1248	832	1248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	225302	211232	225302	211232	0.00
31/08/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	2	7	2	7	0.00
31/08/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	226463	212016	226463	212016	0.00
31/08/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	38239	47902	38239	47902	0.00
31/08/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	19493	14704	19493	14704	0.00
31/08/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	56233	67592	56233	67592	0.00
31/08/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	11497	8404	11497	8404	0.00
31/08/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	0	1	0	1	0.00
31/08/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	262489	248038	262489	248038	0.00
31/08/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	365	569	365	569	0.00
31/08/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	260569	246288	260569	246288	0.00
31/08/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	58744	67661	58744	67661	0.00
31/08/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	39672	34104	39672	34104	0.00
31/08/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	75176	85189	75176	85189	0.00
31/08/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	30255	25784	30255	25784	0.00
31/08/2006	R194 On 01-February-07			Bond Future	9.0000	8.7160	105.3681	105.6555	0.00
31/08/2006	R194 On 02-November-06			Bond Future	8.9300	8.6780	103.1519	103.4605	0.00
31/08/2006	R194 On 01-February-07	8.70	Call	Option on Bond Future	3415	4722	3415	4722	0.00
31/08/2006	R194 On 01-February-07	8.70	Put	Option on Bond Future	6449	4882	6449	4882	0.00
31/08/2006	R194 On 02-November-06	8.60	Call	Option on Bond Future	1572	2769	1572	2769	0.00
31/08/2006	R194 On 02-November-06	8.60	Put	Option on Bond Future	5620	3730	5620	3730	0.00
31/08/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	3651	5006	3651	5006	0.00
31/08/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	6183	4665	6183	4665	0.00
31/08/2006	R194 On 01-February-07	8.65	Call	Option on Bond Future	3188	4446	3188	4446	0.00
31/08/2006	R194 On 01-February-07	8.65	Put	Option on Bond Future	6724	5108	6724	5108	0.00
31/08/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	2559	3669	2559	3669	0.00
31/08/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	7604	5840	7604	5840	0.00
31/08/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	1205	2222	1205	2222	0.00
31/08/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	6488	4418	6488	4418	0.00
31/08/2006	R194 On 02-November-06	8.55	Call	Option on Bond Future	1380	2486	1380	2486	0.00
31/08/2006	R194 On 02-November-06	8.55	Put	Option on Bond Future	6045	4065	6045	4065	0.00
31/08/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	1710	2576	1710	2576	0.00
31/08/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	9276	7269	9276	7269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	522	1120	522	1120	0.00
31/08/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	8901	6413	8901	6413	0.00
31/08/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	189	481	189	481	0.00
31/08/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	11677	8883	11677	8883	0.00
31/08/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	1052	1685	1052	1685	0.00
31/08/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	11149	8908	11149	8908	0.00
31/08/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	53	166	53	166	0.00
31/08/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	14664	11691	14664	11691	0.00
31/08/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	605	1038	605	1038	0.00
31/08/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	13242	10801	13242	10801	0.00
31/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	316	587	316	587	0.00
31/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	15503	12900	15503	12900	0.00
31/08/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	11	43	11	43	0.00
31/08/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	17758	14705	17758	14705	0.00
31/08/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	177	347	177	347	0.00
31/08/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	17922	15219	17922	15219	0.00
31/08/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	2	11	2	11	0.00
31/08/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	20900	17823	20900	17823	0.00
31/08/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	94	196	94	196	0.00
31/08/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	20408	17636	20408	17636	0.00
31/08/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	0	3	0	3	0.00
31/08/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	24061	20977	24061	20977	0.00
31/08/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	47	105	47	105	0.00
31/08/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	22940	20124	22940	20124	0.00
31/08/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	27238	24152	27238	24152	0.00
31/08/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	36852	33766	36852	33766	0.00
31/08/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	33633	30548	33633	30548	0.00
31/08/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	30429	27343	30429	27343	0.00
31/08/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	4	12	4	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	30690	27824	30690	27824	0.00
31/08/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	10	26	10	26	0.00
31/08/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	28089	25230	28089	25230	0.00
31/08/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	23	54	23	54	0.00
31/08/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	25503	22660	25503	22660	0.00
31/08/2006	R201 On 01-February-07			Bond Future	8.7900	8.6420	100.8712	101.7198	0.00
31/08/2006	R201 On 02-November-06			Bond Future	8.7900	8.6400	103.0828	103.9387	26.00
31/08/2006	R201 On 01-February-07	8.65	Call	Option on Bond Future	20830	25049	20830	25049	0.00
31/08/2006	R201 On 01-February-07	8.65	Put	Option on Bond Future	28863	24597	28863	24597	0.00
31/08/2006	R201 On 02-November-06	8.65	Call	Option on Bond Future	10642	14742	10642	14742	0.00
31/08/2006	R201 On 02-November-06	8.65	Put	Option on Bond Future	18624	14165	18624	14165	0.00
31/08/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	23699	28226	23699	28226	0.00
31/08/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	26106	22148	26106	22148	0.00
31/08/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	13364	18008	13364	18008	0.00
31/08/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	15595	11680	15595	11680	0.00
31/08/2006	R201 On 01-February-07	8.55	Call	Option on Bond Future	18151	22054	18151	22054	0.00
31/08/2006	R201 On 01-February-07	8.55	Put	Option on Bond Future	31851	27269	31851	27269	0.00
31/08/2006	R201 On 02-November-06	8.55	Call	Option on Bond Future	8276	11820	8276	11820	0.00
31/08/2006	R201 On 02-November-06	8.55	Put	Option on Bond Future	22050	17035	22050	17035	0.00
31/08/2006	R201 On 01-February-07	8.60	Call	Option on Bond Future	19466	23528	19466	23528	0.00
31/08/2006	R201 On 01-February-07	8.60	Put	Option on Bond Future	30328	25904	30328	25904	0.00
31/08/2006	R201 On 02-November-06	8.60	Call	Option on Bond Future	9414	13237	9414	13237	0.00
31/08/2006	R201 On 02-November-06	8.60	Put	Option on Bond Future	20287	15551	20287	15551	0.00
31/08/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	16886	20627	16886	20627	0.00
31/08/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	33435	28691	33435	28691	0.00
31/08/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	7227	10493	7227	10493	0.00
31/08/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	23914	18621	23914	18621	0.00
31/08/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	31670	36917	31670	36917	0.00
31/08/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	20186	16948	20186	16948	0.00
31/08/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	21521	27401	21521	27401	0.00
31/08/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	9560	6882	9560	6882	0.00
31/08/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	11321	14253	11321	14253	0.00
31/08/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	42269	36715	42269	36715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	3312	5277	3312	5277	0.00
31/08/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	34724	28130	34724	28130	0.00
31/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	1221	2184	1221	2184	0.00
31/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	47632	40037	47632	40037	0.00
31/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	7026	9172	7026	9172	0.00
31/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	52634	46295	52634	46295	0.00
31/08/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	3987	5432	3987	5432	0.00
31/08/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	64524	57484	64524	57484	0.00
31/08/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	341	703	341	703	0.00
31/08/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	62033	53837	62033	53837	0.00
31/08/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	93	216	93	216	0.00
31/08/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	77352	68916	77352	68916	0.00
31/08/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	2341	3295	2341	3295	0.00
31/08/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	78078	70546	78078	70546	0.00
31/08/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	21	55	21	55	0.00
31/08/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	93139	84615	93139	84615	0.00
31/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	1302	1895	1302	1895	0.00
31/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	92518	84626	92518	84626	0.00
31/08/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	684	1031	684	1031	0.00
31/08/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	107663	99525	107663	99525	0.00
31/08/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	4	12	4	12	0.00
31/08/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	109280	100729	109280	100729	0.00
31/08/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	1	2	1	2	0.00
31/08/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	125740	117182	125740	117182	0.00
31/08/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	31487	38337	31487	38337	0.00
31/08/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	5593	3884	5593	3884	0.00
31/08/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	338	530	338	530	0.00
31/08/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	123370	115076	123370	115076	0.00
31/08/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	40581	46464	40581	46464	0.00
31/08/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	15454	12851	15454	12851	0.00
31/08/2006	R203 On 01-February-07			Bond Future	8.7600	8.6120	99.8179	100.7835	0.00
31/08/2006	R203 On 02-November-06			Bond Future	8.7500	8.6090	97.7176	98.6903	0.00
31/08/2006	R203 On 01-February-07	8.60	Call	Option on Bond Future	13580	18086	13580	18086	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R203 On 01-February-07	8.60	Put	Option on Bond Future	24046	18896	24046	18896	0.00
31/08/2006	R203 On 02-November-06	8.60	Call	Option on Bond Future	7177	11469	7177	11469	0.00
31/08/2006	R203 On 02-November-06	8.60	Put	Option on Bond Future	17522	12086	17522	12086	0.00
31/08/2006	R203 On 01-February-07	8.65	Call	Option on Bond Future	14980	19766	14980	19766	0.00
31/08/2006	R203 On 01-February-07	8.65	Put	Option on Bond Future	22075	17205	22075	17205	0.00
31/08/2006	R203 On 02-November-06	8.65	Call	Option on Bond Future	8469	13209	8469	13209	0.00
31/08/2006	R203 On 02-November-06	8.65	Put	Option on Bond Future	15394	10406	15394	10406	0.00
31/08/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	18049	23393	18049	23393	0.00
31/08/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	18449	14137	18449	14137	0.00
31/08/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	11497	17129	11497	17129	0.00
31/08/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	11632	7537	11632	7537	0.00
31/08/2006	R203 On 01-February-07	8.55	Call	Option on Bond Future	12269	16496	12269	16496	0.00
31/08/2006	R203 On 01-February-07	8.55	Put	Option on Bond Future	26122	20693	26122	20693	0.00
31/08/2006	R203 On 02-November-06	8.55	Call	Option on Bond Future	6029	9880	6029	9880	0.00
31/08/2006	R203 On 02-November-06	8.55	Put	Option on Bond Future	19808	13931	19808	13931	0.00
31/08/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	11047	14998	11047	14998	0.00
31/08/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	28302	22597	28302	22597	0.00
31/08/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	5019	8441	5019	8441	0.00
31/08/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	22249	15944	22249	15944	0.00
31/08/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	27258	33922	27258	33922	0.00
31/08/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	11185	8193	11185	8193	0.00
31/08/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	1733	3364	1733	3364	0.00
31/08/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	36464	28367	36464	28367	0.00
31/08/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	6189	8851	6189	8851	0.00
31/08/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	40692	33697	40692	33697	0.00
31/08/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	3146	4762	3146	4762	0.00
31/08/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	55299	47259	55299	47259	0.00
31/08/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	459	1048	459	1048	0.00
31/08/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	53107	43968	53107	43968	0.00
31/08/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	1439	2316	1439	2316	0.00
31/08/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	71655	62876	71655	62876	0.00
31/08/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	91	248	91	248	0.00
31/08/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	71082	61512	71082	61512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	588	1010	588	1010	0.00
31/08/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	89290	80057	89290	80057	0.00
31/08/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	13	44	13	44	0.00
31/08/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	89787	80090	89787	80090	0.00
31/08/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	213	392	213	392	0.00
31/08/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	107838	98361	107838	98361	0.00
31/08/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	1	6	1	6	0.00
31/08/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	109009	99285	109009	99285	0.00
31/08/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	0	1	0	1	0.00
31/08/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	128703	118976	128703	118976	0.00
31/08/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	169532	159805	169532	159805	0.00
31/08/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	148874	139146	148874	139146	0.00
31/08/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	5	11	5	11	0.00
31/08/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	167122	157472	167122	157472	0.00
31/08/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	19	41	19	41	0.00
31/08/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	146839	137204	146839	137204	0.00
31/08/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	68	135	68	135	0.00
31/08/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	127061	117472	127061	117472	0.00
31/08/2006	R204 On 01-February-07			Bond Future	8.7300	8.5910	95.6871	96.6721	0.00
31/08/2006	R204 On 02-November-06			Bond Future	8.7300	8.5910	97.6291	98.6254	0.00
31/08/2006	R204 On 01-February-07	8.60	Call	Option on Bond Future	26204	31166	26204	31166	0.00
31/08/2006	R204 On 01-February-07	8.60	Put	Option on Bond Future	35412	30524	35412	30524	0.00
31/08/2006	R204 On 02-November-06	8.60	Call	Option on Bond Future	13267	18087	13267	18087	0.00
31/08/2006	R204 On 02-November-06	8.60	Put	Option on Bond Future	22581	17437	22581	17437	0.00
31/08/2006	R204 On 01-February-07	8.65	Call	Option on Bond Future	27986	33132	27986	33132	0.00
31/08/2006	R204 On 01-February-07	8.65	Put	Option on Bond Future	33639	28934	33639	28934	0.00
31/08/2006	R204 On 02-November-06	8.65	Call	Option on Bond Future	14905	20049	14905	20049	0.00
31/08/2006	R204 On 02-November-06	8.65	Put	Option on Bond Future	20622	15803	20622	15803	0.00
31/08/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	31721	37223	31721	37223	0.00
31/08/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	30315	25967	30315	25967	0.00
31/08/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	18505	24279	18505	24279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	17083	12894	17083	12894	0.00
31/08/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	22815	27404	22815	27404	0.00
31/08/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	39189	33928	39189	33928	0.00
31/08/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	10322	14484	10322	14484	0.00
31/08/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	26885	21084	26885	21084	0.00
31/08/2006	R204 On 01-February-07	8.55	Call	Option on Bond Future	24479	29256	24479	29256	0.00
31/08/2006	R204 On 01-February-07	8.55	Put	Option on Bond Future	37261	32188	37261	32188	0.00
31/08/2006	R204 On 02-November-06	8.55	Call	Option on Bond Future	11739	16230	11739	16230	0.00
31/08/2006	R204 On 02-November-06	8.55	Put	Option on Bond Future	24668	19196	24668	19196	0.00
31/08/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	41962	48290	41962	48290	0.00
31/08/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	23217	19695	23217	19695	0.00
31/08/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	29241	36406	29241	36406	0.00
31/08/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	10288	7489	10288	7489	0.00
31/08/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	15437	19065	15437	19065	0.00
31/08/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	50045	43823	50045	43823	0.00
31/08/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	4867	7442	4867	7442	0.00
31/08/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	39883	32494	39883	32494	0.00
31/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1847	3147	1847	3147	0.00
31/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55795	47131	55795	47131	0.00
31/08/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	9688	12369	9688	12369	0.00
31/08/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	62997	55828	62997	55828	0.00
31/08/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	5540	7361	5540	7361	0.00
31/08/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	78031	70002	78031	70002	0.00
31/08/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	533	1038	533	1038	0.00
31/08/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	73908	64450	73908	64450	0.00
31/08/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	3258	4463	3258	4463	0.00
31/08/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	95426	86780	95426	86780	0.00
31/08/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	147	321	147	321	0.00
31/08/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	93459	83669	93459	83669	0.00
31/08/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	33	82	33	82	0.00
31/08/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	113806	103891	113806	103891	0.00
31/08/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	1809	2559	1809	2559	0.00
31/08/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	114161	105061	114161	105061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	6	17	6	17	0.00
31/08/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	134779	124827	134779	124827	0.00
31/08/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	945	1382	945	1382	0.00
31/08/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	134006	124593	134006	124593	0.00
31/08/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	178458	168495	178458	168495	0.00
31/08/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	1	3	1	3	0.00
31/08/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	156330	146369	156330	146369	0.00
31/08/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	212	334	212	334	0.00
31/08/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	176323	166595	176323	166595	0.00
31/08/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	463	702	463	702	0.00
31/08/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	154772	145160	154772	145160	0.00
31/08/2006	R207 On 01-February-07			Bond Future	8.7000	8.5690	89.2747	90.2376	0.00
31/08/2006	R207 On 02-November-06			Bond Future	8.7100	8.5710	90.9665	91.9312	0.00
31/08/2006	R207 On 01-February-07	8.55	Call	Option on Bond Future	14887	19399	14887	19399	0.00
31/08/2006	R207 On 01-February-07	8.55	Put	Option on Bond Future	25883	20766	25883	20766	0.00
31/08/2006	R207 On 02-November-06	8.55	Call	Option on Bond Future	3272	6947	3272	6947	0.00
31/08/2006	R207 On 02-November-06	8.55	Put	Option on Bond Future	14443	8471	14443	8471	0.00
31/08/2006	R207 On 01-February-07	8.60	Call	Option on Bond Future	16380	21167	16380	21167	0.00
31/08/2006	R207 On 01-February-07	8.60	Put	Option on Bond Future	23786	18943	23786	18943	0.00
31/08/2006	R207 On 02-November-06	8.60	Call	Option on Bond Future	4387	8765	4387	8765	0.00
31/08/2006	R207 On 02-November-06	8.60	Put	Option on Bond Future	11934	6666	11934	6666	0.00
31/08/2006	R207 On 01-February-07	8.65	Call	Option on Bond Future	17966	23026	17966	23026	0.00
31/08/2006	R207 On 01-February-07	8.65	Put	Option on Bond Future	21801	17232	21801	17232	0.00
31/08/2006	R207 On 02-November-06	8.65	Call	Option on Bond Future	5747	10843	5747	10843	0.00
31/08/2006	R207 On 02-November-06	8.65	Put	Option on Bond Future	9689	5138	9689	5138	0.00
31/08/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	21413	27015	21413	27015	0.00
31/08/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	18164	14136	18164	14136	0.00
31/08/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	9238	15714	9238	15714	0.00
31/08/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	6030	2860	6030	2860	0.00
31/08/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	13485	17725	13485	17725	0.00
31/08/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	28091	22701	28091	22701	0.00
31/08/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	2381	5390	2381	5390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	17197	10559	17197	10559	0.00
31/08/2006	R207 On 01-February-07	8.45	Call	Option on Bond Future	12175	16144	12175	16144	0.00
31/08/2006	R207 On 01-February-07	8.45	Put	Option on Bond Future	30411	24750	30411	24750	0.00
31/08/2006	R207 On 02-November-06	8.45	Call	Option on Bond Future	1689	4089	1689	4089	0.00
31/08/2006	R207 On 02-November-06	8.45	Put	Option on Bond Future	20170	12924	20170	12924	0.00
31/08/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	7812	10750	7812	10750	0.00
31/08/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	40766	34075	40766	34075	0.00
31/08/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	324	1059	324	1059	0.00
31/08/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	33670	24758	33670	24758	0.00
31/08/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	4125	5971	4125	5971	0.00
31/08/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	55935	48152	55935	48152	0.00
31/08/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	21	104	21	104	0.00
31/08/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	52416	42853	52416	42853	0.00
31/08/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	1969	3011	1969	3011	0.00
31/08/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	73160	64572	73160	64572	0.00
31/08/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	1	5	1	5	0.00
31/08/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	71984	62341	71984	62341	0.00
31/08/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	843	1367	843	1367	0.00
31/08/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	91955	82850	91955	82850	0.00
31/08/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	92125	82479	92125	82479	0.00
31/08/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	112840	103193	112840	103193	0.00
31/08/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	322	555	322	555	0.00
31/08/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	111913	102517	111913	102517	0.00
31/08/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	109	200	109	200	0.00
31/08/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	132754	123216	132754	123216	0.00
31/08/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	134145	124498	134145	124498	0.00
31/08/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/08/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	156060	146413	156060	146413	0.00
31/08/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	21998	30823	21998	30823	0.00
31/08/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	1256	434	1256	434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	32	64	32	64	0.00
31/08/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	154325	144727	154325	144727	0.00
31/08/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	31572	38432	31572	38432	0.00
31/08/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	10946	8177	10946	8177	0.00
31/08/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	8	18	8	18	0.00
31/08/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	176560	166940	176560	166940	0.00