



Derivatives Weekly Statistics Report

From 2006/05/08 To 2006/05/12

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2006	GOVI On 01-February-07			jGovi	253.8700	254.3000	253.8680	254.3000	0.00
08/05/2006	GOVI On 03-August-06			jGovi	244.8700	245.3530	244.8690	245.3530	561.00
08/05/2006	GOVI On 02-November-06			jGovi	249.3500	249.8080	249.3480	249.8080	301.00
08/05/2006	J153 On 31-August-10			jSwap	7.2600	7.2250	0.0091	0.0106	0.00
08/05/2006	J157 On 15-September-15			jSwap	7.5200	7.4850	0.0016	0.0010	0.00
08/05/2006	J186 On 21-December-26			jSwap	7.2500	7.2100	0.0274	0.0316	0.00
08/05/2006	J194 On 28-February-08			jSwap	7.2000	7.1620	0.0056	0.0063	0.00
08/05/2006	J201 On 22-December-14			jSwap	7.4800	7.4400	0.0017	0.0041	0.00
08/05/2006	J203 On 15-September-17			jSwap	7.5200	7.4760	0.0012	0.0019	0.00
08/05/2006	J204 On 21-December-18			jSwap	7.5100	7.4680	0.0005	0.0027	0.00
08/05/2006	J207 On 15-January-20			jSwap	7.4900	7.4550	0.0445	0.0480	0.00
08/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
08/05/2006	JFRA On 01-February-07			jFra	7.3800	7.3450	0.0181	0.0180	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2006	JFRA On 07-February-08			jFra	7.6000	7.5490	0.0186	0.0185	0.00
08/05/2006	JFRA On 03-May-07			jFra	7.4400	7.4010	0.0182	0.0181	0.00
08/05/2006	JFRA On 03-August-06			jFra	7.2500	7.2170	0.0177	0.0177	0.00
08/05/2006	JFRA On 02-August-07			jFra	7.4800	7.4490	0.0183	0.0182	0.00
08/05/2006	JFRA On 02-November-06			jFra	7.3100	7.2770	0.0179	0.0178	0.00
08/05/2006	JFRA On 01-November-07			jFra	7.5500	7.5040	0.0199	0.0198	0.00
08/05/2006	JN02 On 03-August-06			jNote	7.4500	7.4090	0.1381	0.1375	0.00
08/05/2006	JN02 On 02-November-06			jNote	7.5000	7.4570	0.1390	0.1383	0.00
08/05/2006	JN05 On 03-August-06			jNote	7.6100	7.5760	0.3150	0.3138	0.00
08/05/2006	JN05 On 02-November-06			jNote	7.6400	7.6030	0.3160	0.3146	0.00
08/05/2006	JN10 On 03-August-06			jNote	7.7000	7.6590	0.5349	0.5333	0.00
08/05/2006	JN10 On 02-November-06			jNote	7.7100	7.6740	0.5352	0.5338	0.00
08/05/2006	JROD On 31-May-06			jRod	6.8100	6.8160	0.0028	0.0024	0.00
08/05/2006	JROD On 30-June-06			jRod	6.9000	6.9120	0.0025	0.0022	0.00
08/05/2006	JROD On 31-July-06			jRod	7.0400	7.0450	0.0023	0.0019	0.00
08/05/2006	JROD On 31-August-06			jRod	6.9900	6.9920	0.0049	0.0045	0.00
08/05/2006	R153 On 01-February-07			Bond Future	7.2700	7.2250	123.4073	123.5478	0.00
08/05/2006	R153 On 03-August-06			Bond Future	7.3100	7.2310	125.3861	125.6735	744.00
08/05/2006	R153 On 02-November-06			Bond Future	7.2700	7.2240	121.2129	121.3667	0.00
08/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45545	46992	45545	46992	0.00
08/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45545	46992	45545	46992	0.00
08/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1473	1383	1473	1383	0.00
08/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1473	1383	1473	1383	0.00
08/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15528	16595	15528	16595	0.00
08/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7008	6537	7008	6537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22249	23468	22249	23468	0.00
08/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4712	4393	4712	4393	0.00
08/05/2006	R157 On 01-February-07			Bond Future	7.5400	7.4990	142.5841	142.8933	0.00
08/05/2006	R157 On 03-August-06			Bond Future	7.5200	7.4810	144.2305	144.5639	115.00
08/05/2006	R157 On 02-November-06			Bond Future	7.5300	7.4870	140.0432	140.3686	0.00
08/05/2006	R186 On 01-February-07			Bond Future	7.2800	7.2430	134.8350	135.3686	0.00
08/05/2006	R186 On 03-August-06			Bond Future	7.2900	7.2470	135.1764	135.7174	34.00
08/05/2006	R186 On 02-November-06			Bond Future	7.2900	7.2440	137.6430	138.1804	0.00
08/05/2006	R194 On 01-February-07			Bond Future	7.1200	7.0730	107.2802	107.3244	0.00
08/05/2006	R194 On 03-August-06			Bond Future	7.1900	7.1380	108.4538	108.5271	55.00
08/05/2006	R194 On 02-November-06			Bond Future	7.1500	7.1020	105.3692	105.4287	0.00
08/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8753	9091	8753	9091	0.00
08/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2269	2165	2269	2165	0.00
08/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12890	13270	12890	13270	0.00
08/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1334	1273	1334	1273	0.00
08/05/2006	R201 On 01-February-07			Bond Future	7.5200	7.4800	108.3223	108.5677	0.00
08/05/2006	R201 On 03-August-06			Bond Future	7.5100	7.4670	108.7408	109.0111	26.00
08/05/2006	R201 On 02-November-06			Bond Future	7.5100	7.4710	110.7270	110.9911	0.00
08/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17989	19341	17989	19341	0.00
08/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19215	18113	19215	18113	0.00
08/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75340	77887	75340	77887	0.00
08/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1129	1035	1129	1035	0.00
08/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	88917	91514	88917	91514	0.00
08/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	514	469	514	469	0.00
08/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1940	2263	1940	2263	0.00
08/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50461	48330	50461	48330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2006	R203 On 01-February-07			Bond Future	7.5500	7.5090	108.3150	108.6208	0.00
08/05/2006	R203 On 03-August-06			Bond Future	7.5400	7.4940	108.5756	108.8917	0.00
08/05/2006	R203 On 02-November-06			Bond Future	7.5400	7.4990	106.3915	106.7026	0.00
08/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	88323	91474	88323	91474	0.00
08/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	88323	91474	88323	91474	0.00
08/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	88323	91474	88323	91474	0.00
08/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	88323	91474	88323	91474	0.00
08/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	88323	91474	88323	91474	0.00
08/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	88323	91474	88323	91474	0.00
08/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	90	81	90	81	0.00
08/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	90	81	90	81	0.00
08/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	90	81	90	81	0.00
08/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	90	81	90	81	0.00
08/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	90	81	90	81	0.00
08/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	90	81	90	81	0.00
08/05/2006	R204 On 01-February-07			Bond Future	7.5500	7.5060	104.5300	104.8560	0.00
08/05/2006	R204 On 03-August-06			Bond Future	7.5400	7.4950	104.7178	105.0609	83.00
08/05/2006	R204 On 02-November-06			Bond Future	7.5400	7.4990	106.6378	106.9683	0.00
08/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	45609	48246	45609	48246	0.00
08/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9470	8802	9470	8802	0.00
08/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	60290	63196	60290	63196	0.00
08/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5218	4819	5218	4819	0.00
08/05/2006	R207 On 01-February-07			Bond Future	7.5300	7.4890	98.1439	98.4748	0.00
08/05/2006	R207 On 03-August-06			Bond Future	7.5200	7.4820	98.1737	98.5203	0.00
08/05/2006	R207 On 02-November-06			Bond Future	7.5300	7.4840	99.9750	100.3099	0.00
09/05/2006	GOVI On 01-February-07			jGovi	253.9400	253.8680	253.9410	253.8680	0.00

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09/05/2006	GOVI On 03-August-06			jGovi	244.9600	244.8690	244.9550	244.8690	561.00
09/05/2006	GOVI On 02-November-06			jGovi	249.4300	249.3480	249.4250	249.3480	301.00
09/05/2006	J153 On 31-August-10			jSwap	7.2600	7.2630	0.0093	0.0091	0.00
09/05/2006	J157 On 15-September-15			jSwap	7.5100	7.5230	0.0010	0.0016	0.00
09/05/2006	J186 On 21-December-26			jSwap	7.2400	7.2480	0.0279	0.0274	0.00
09/05/2006	J194 On 28-February-08			jSwap	7.2000	7.1990	0.0056	0.0056	0.00
09/05/2006	J201 On 22-December-14			jSwap	7.4700	7.4770	0.0023	0.0017	0.00
09/05/2006	J203 On 15-September-17			jSwap	7.5100	7.5150	0.0005	0.0012	0.00
09/05/2006	J204 On 21-December-18			jSwap	7.5000	7.5060	0.0003	0.0005	0.00
09/05/2006	J207 On 15-January-20			jSwap	7.4800	7.4940	0.0455	0.0445	0.00
09/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
09/05/2006	JFRA On 01-February-07			jFra	7.3900	7.3800	0.0181	0.0181	500.00
09/05/2006	JFRA On 07-February-08			jFra	7.6200	7.6030	0.0186	0.0186	0.00
09/05/2006	JFRA On 03-May-07			jFra	7.4600	7.4400	0.0183	0.0182	0.00
09/05/2006	JFRA On 03-August-06			jFra	7.2400	7.2460	0.0177	0.0177	0.00
09/05/2006	JFRA On 02-August-07			jFra	7.5000	7.4800	0.0184	0.0183	0.00
09/05/2006	JFRA On 02-November-06			jFra	7.3100	7.3050	0.0179	0.0179	0.00
09/05/2006	JFRA On 01-November-07			jFra	7.5700	7.5460	0.0199	0.0199	0.00
09/05/2006	JN02 On 03-August-06			jNote	7.4600	7.4470	0.1384	0.1381	0.00
09/05/2006	JN02 On 02-November-06			jNote	7.5200	7.4990	0.1393	0.1390	0.00
09/05/2006	JN05 On 03-August-06			jNote	7.6300	7.6120	0.3154	0.3150	0.00

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09/05/2006	JN05 On 02-November-06			jNote	7.6600	7.6430	0.3164	0.3160	0.00
09/05/2006	JN10 On 03-August-06			jNote	7.7100	7.6950	0.5356	0.5349	0.00
09/05/2006	JN10 On 02-November-06			jNote	7.7300	7.7090	0.5360	0.5352	0.00
09/05/2006	JROD On 31-May-06			jRod	6.8100	6.8100	0.0028	0.0028	0.00
09/05/2006	JROD On 30-June-06			jRod	6.9000	6.9020	0.0025	0.0025	0.00
09/05/2006	JROD On 31-July-06			jRod	7.0300	7.0360	0.0023	0.0023	0.00
09/05/2006	JROD On 31-August-06			jRod	6.9900	6.9880	0.0049	0.0049	0.00
09/05/2006	R153 On 01-February-07			Bond Future	7.2600	7.2660	123.4175	123.4073	0.00
09/05/2006	R153 On 03-August-06			Bond Future	7.3100	7.3050	125.3861	125.3861	744.00
09/05/2006	R153 On 02-November-06			Bond Future	7.2600	7.2660	121.2239	121.2129	0.00
09/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45629	45545	45629	45545	0.00
09/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45629	45545	45629	45545	0.00
09/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1448	1473	1448	1473	0.00
09/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1448	1473	1448	1473	0.00
09/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15569	15528	15569	15528	0.00
09/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6939	7008	6939	7008	0.00
09/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22304	22249	22304	22249	0.00
09/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4656	4712	4656	4712	0.00
09/05/2006	R157 On 01-February-07			Bond Future	7.5300	7.5390	142.6613	142.5841	0.00
09/05/2006	R157 On 03-August-06			Bond Future	7.5100	7.5220	144.3117	144.2305	115.00
09/05/2006	R157 On 02-November-06			Bond Future	7.5200	7.5280	140.1225	140.0432	0.00
09/05/2006	R186 On 01-February-07			Bond Future	7.2800	7.2840	134.9000	134.8350	0.00
09/05/2006	R186 On 03-August-06			Bond Future	7.2800	7.2880	135.2422	135.1764	34.00
09/05/2006	R186 On 02-November-06			Bond Future	7.2800	7.2850	137.7084	137.6430	0.00
09/05/2006	R194 On 01-February-07			Bond Future	7.1200	7.1160	107.2792	107.2802	0.00

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09/05/2006	R194 On 03-August-06			Bond Future	7.1800	7.1870	108.4613	108.4538	55.00
09/05/2006	R194 On 02-November-06			Bond Future	7.1500	7.1490	105.3718	105.3692	0.00
09/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8738	8753	8738	8753	0.00
09/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2264	2269	2264	2269	0.00
09/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12875	12890	12875	12890	0.00
09/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1330	1334	1330	1334	0.00
09/05/2006	R201 On 01-February-07			Bond Future	7.5100	7.5200	108.3836	108.3223	0.00
09/05/2006	R201 On 03-August-06			Bond Future	7.5000	7.5090	108.8051	108.7408	26.00
09/05/2006	R201 On 02-November-06			Bond Future	7.5000	7.5130	110.7898	110.7270	0.00
09/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	18261	17989	18261	17989	0.00
09/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18874	19215	18874	19215	0.00
09/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75920	75340	75920	75340	0.00
09/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1081	1129	1081	1129	0.00
09/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89519	88917	89519	88917	0.00
09/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	488	514	488	514	0.00
09/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1994	1940	1994	1940	0.00
09/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49902	50461	49902	50461	0.00
09/05/2006	R203 On 01-February-07			Bond Future	7.5400	7.5500	108.3895	108.3150	0.00
09/05/2006	R203 On 03-August-06			Bond Future	7.5300	7.5350	108.6525	108.5756	0.00
09/05/2006	R203 On 02-November-06			Bond Future	7.5300	7.5400	106.4672	106.3915	0.00
09/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	89083	88323	89083	88323	0.00
09/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	89083	88323	89083	88323	0.00
09/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	89083	88323	89083	88323	0.00
09/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	89083	88323	89083	88323	0.00
09/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	89083	88323	89083	88323	0.00
09/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	89083	88323	89083	88323	0.00
09/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	80	90	80	90	0.00

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09/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	80	90	80	90	0.00
09/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	80	90	80	90	0.00
09/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	80	90	80	90	0.00
09/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	80	90	80	90	0.00
09/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	80	90	80	90	0.00
09/05/2006	R204 On 01-February-07			Bond Future	7.5400	7.5470	104.6094	104.5300	0.00
09/05/2006	R204 On 03-August-06			Bond Future	7.5300	7.5370	104.8075	104.7178	83.00
09/05/2006	R204 On 02-November-06			Bond Future	7.5300	7.5400	106.7183	106.6378	0.00
09/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	46155	45609	46155	45609	0.00
09/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9211	9470	9211	9470	0.00
09/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	60925	60290	60925	60290	0.00
09/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5048	5218	5048	5218	0.00
09/05/2006	R207 On 01-February-07			Bond Future	7.5200	7.5300	98.2164	98.1439	0.00
09/05/2006	R207 On 03-August-06			Bond Future	7.5100	7.5240	98.2561	98.1737	0.00
09/05/2006	R207 On 02-November-06			Bond Future	7.5200	7.5250	100.0484	99.9750	0.00
10/05/2006	GOVI On 01-February-07			jGovi	253.8400	253.9410	253.8390	253.9410	0.00
10/05/2006	GOVI On 03-August-06			jGovi	244.8600	244.9550	244.8550	244.9550	561.00
10/05/2006	GOVI On 02-November-06			jGovi	249.3300	249.4250	249.3290	249.4250	301.00
10/05/2006	J153 On 31-August-10			jSwap	7.2600	7.2590	0.0091	0.0093	0.00
10/05/2006	J157 On 15-September-15			jSwap	7.5200	7.5140	0.0016	0.0010	0.00
10/05/2006	J186 On 21-December-26			jSwap	7.2500	7.2440	0.0268	0.0279	0.00
10/05/2006	J194 On 28-February-08			jSwap	7.1900	7.1960	0.0058	0.0056	0.00
10/05/2006	J201 On 22-December-14			jSwap	7.4800	7.4680	0.0013	0.0023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2006	J203 On 15-September-17			jSwap	7.5200	7.5060	0.0012	0.0005	0.00
10/05/2006	J204 On 21-December-18			jSwap	7.5100	7.4960	0.0004	0.0003	0.00
10/05/2006	J207 On 15-January-20			jSwap	7.4900	7.4830	0.0447	0.0455	0.00
10/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
10/05/2006	JFRA On 01-February-07			jFra	7.3900	7.3930	0.0181	0.0181	500.00
10/05/2006	JFRA On 07-February-08			jFra	7.6000	7.6180	0.0186	0.0186	0.00
10/05/2006	JFRA On 03-May-07			jFra	7.4600	7.4620	0.0183	0.0183	0.00
10/05/2006	JFRA On 03-August-06			jFra	7.2300	7.2390	0.0177	0.0177	0.00
10/05/2006	JFRA On 02-August-07			jFra	7.5000	7.4990	0.0184	0.0184	0.00
10/05/2006	JFRA On 02-November-06			jFra	7.3100	7.3090	0.0179	0.0179	0.00
10/05/2006	JFRA On 01-November-07			jFra	7.5600	7.5690	0.0199	0.0199	0.00
10/05/2006	JN02 On 03-August-06			jNote	7.4600	7.4610	0.1383	0.1384	0.00
10/05/2006	JN02 On 02-November-06			jNote	7.5100	7.5150	0.1392	0.1393	0.00
10/05/2006	JN05 On 03-August-06			jNote	7.6300	7.6250	0.3154	0.3154	0.00
10/05/2006	JN05 On 02-November-06			jNote	7.6600	7.6570	0.3164	0.3164	0.00
10/05/2006	JN10 On 03-August-06			jNote	7.7100	7.7100	0.5356	0.5356	0.00
10/05/2006	JN10 On 02-November-06			jNote	7.7300	7.7250	0.5360	0.5360	0.00
10/05/2006	JROD On 31-May-06			jRod	6.8100	6.8080	0.0028	0.0028	0.00
10/05/2006	JROD On 30-June-06			jRod	6.8900	6.8960	0.0026	0.0025	0.00
10/05/2006	JROD On 31-July-06			jRod	7.0200	7.0280	0.0023	0.0023	0.00
10/05/2006	JROD On 31-August-06			jRod	6.9800	6.9850	0.0049	0.0049	0.00
10/05/2006	R153 On 01-February-07			Bond Future	7.2700	7.2630	123.4004	123.4175	0.00
10/05/2006	R153 On 03-August-06			Bond Future	7.3000	7.3050	125.4055	125.3861	744.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2006	R153 On 02-November-06			Bond Future	7.2700	7.2630	121.2093	121.2239	0.00
10/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	44754	45629	44754	45629	0.00
10/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	44754	45629	44754	45629	0.00
10/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	719	1448	719	1448	0.00
10/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	719	1448	719	1448	0.00
10/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13903	15569	13903	15569	0.00
10/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5419	6939	5419	6939	0.00
10/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20835	22304	20835	22304	0.00
10/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	3334	4656	3334	4656	0.00
10/05/2006	R157 On 01-February-07			Bond Future	7.5400	7.5290	142.5764	142.6613	0.00
10/05/2006	R157 On 03-August-06			Bond Future	7.5200	7.5120	144.2305	144.3117	115.00
10/05/2006	R157 On 02-November-06			Bond Future	7.5300	7.5180	140.0432	140.1225	0.00
10/05/2006	R186 On 01-February-07			Bond Future	7.2900	7.2790	134.7572	134.9000	0.00
10/05/2006	R186 On 03-August-06			Bond Future	7.2900	7.2830	135.1107	135.2422	34.00
10/05/2006	R186 On 02-November-06			Bond Future	7.2900	7.2800	137.5777	137.7084	0.00
10/05/2006	R194 On 01-February-07			Bond Future	7.1000	7.1170	107.2997	107.2792	0.00
10/05/2006	R194 On 03-August-06			Bond Future	7.1700	7.1820	108.4792	108.4613	55.00
10/05/2006	R194 On 02-November-06			Bond Future	7.1300	7.1470	105.3933	105.3718	0.00
10/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8356	8738	8356	8738	0.00
10/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1676	2264	1676	2264	0.00
10/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12585	12875	12585	12875	0.00
10/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	834	1330	834	1330	0.00
10/05/2006	R201 On 01-February-07			Bond Future	7.5300	7.5100	108.2856	108.3836	0.00
10/05/2006	R201 On 03-August-06			Bond Future	7.5100	7.4990	108.7086	108.8051	26.00
10/05/2006	R201 On 02-November-06			Bond Future	7.5200	7.5030	110.6956	110.7898	0.00
10/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	16592	18261	16592	18261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18186	18874	18186	18874	0.00
10/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75125	75920	75125	75920	0.00
10/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1228	1081	1228	1081	0.00
10/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	88659	89519	88659	89519	0.00
10/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	570	488	570	488	0.00
10/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1384	1994	1384	1994	0.00
10/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50273	49902	50273	49902	0.00
10/05/2006	R203 On 01-February-07			Bond Future	7.5500	7.5400	108.3150	108.3895	0.00
10/05/2006	R203 On 03-August-06			Bond Future	7.5400	7.5250	108.5756	108.6525	0.00
10/05/2006	R203 On 02-November-06			Bond Future	7.5400	7.5300	106.3915	106.4672	0.00
10/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	88314	89083	88314	89083	0.00
10/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	88314	89083	88314	89083	0.00
10/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	88314	89083	88314	89083	0.00
10/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	88314	89083	88314	89083	0.00
10/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	88314	89083	88314	89083	0.00
10/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	88314	89083	88314	89083	0.00
10/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	81	80	81	80	0.00
10/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	81	80	81	80	0.00
10/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	81	80	81	80	0.00
10/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	81	80	81	80	0.00
10/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	81	80	81	80	0.00
10/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	81	80	81	80	0.00
10/05/2006	R204 On 01-February-07			Bond Future	7.5500	7.5370	104.5300	104.6094	0.00
10/05/2006	R204 On 03-August-06			Bond Future	7.5400	7.5260	104.7259	104.8075	83.00
10/05/2006	R204 On 02-November-06			Bond Future	7.5400	7.5300	106.6378	106.7183	0.00
10/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	45502	46155	45502	46155	0.00
10/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9363	9211	9363	9211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	60208	60925	60208	60925	0.00
10/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5136	5048	5136	5048	0.00
10/05/2006	R207 On 01-February-07			Bond Future	7.5300	7.5210	98.1439	98.2164	0.00
10/05/2006	R207 On 03-August-06			Bond Future	7.5200	7.5140	98.1819	98.2561	0.00
10/05/2006	R207 On 02-November-06			Bond Future	7.5300	7.5160	99.9750	100.0484	0.00
11/05/2006	GOVI On 01-February-07			jGovi	253.5600	253.8390	253.5570	253.8390	0.00
11/05/2006	GOVI On 03-August-06			jGovi	244.6000	244.8550	244.6010	244.8550	561.00
11/05/2006	GOVI On 02-November-06			jGovi	249.0600	249.3290	249.0550	249.3290	301.00
11/05/2006	J153 On 31-August-10			jSwap	7.2900	7.2640	0.0080	0.0091	0.00
11/05/2006	J157 On 15-September-15			jSwap	7.5400	7.5230	0.0028	0.0016	0.00
11/05/2006	J186 On 21-December-26			jSwap	7.2700	7.2540	0.0252	0.0268	0.00
11/05/2006	J194 On 28-February-08			jSwap	7.2100	7.1860	0.0054	0.0058	0.00
11/05/2006	J201 On 22-December-14			jSwap	7.5000	7.4820	0.0001	0.0013	0.00
11/05/2006	J203 On 15-September-17			jSwap	7.5400	7.5150	0.0030	0.0012	0.00
11/05/2006	J204 On 21-December-18			jSwap	7.5200	7.5050	0.0020	0.0004	0.00
11/05/2006	J207 On 15-January-20			jSwap	7.5100	7.4920	0.0433	0.0447	0.00
11/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0750	0.0000	0.0000	0.00
11/05/2006	JFRA On 01-February-07			jFra	7.4300	7.3910	0.0182	0.0181	500.00
11/05/2006	JFRA On 07-February-08			jFra	7.6500	7.6010	0.0187	0.0186	0.00
11/05/2006	JFRA On 03-May-07			jFra	7.5200	7.4630	0.0184	0.0183	0.00
11/05/2006	JFRA On 03-August-06			jFra	7.2500	7.2340	0.0177	0.0177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2006	JFRA On 02-August-07			jFra	7.5400	7.4960	0.0185	0.0184	0.00
11/05/2006	JFRA On 02-November-06			jFra	7.3500	7.3050	0.0180	0.0179	0.00
11/05/2006	JFRA On 01-November-07			jFra	7.6200	7.5630	0.0200	0.0199	0.00
11/05/2006	JN02 On 03-August-06			jNote	7.5000	7.4560	0.1391	0.1383	0.00
11/05/2006	JN02 On 02-November-06			jNote	7.5600	7.5110	0.1400	0.1392	0.00
11/05/2006	JN05 On 03-August-06			jNote	7.6600	7.6250	0.3166	0.3154	0.00
11/05/2006	JN05 On 02-November-06			jNote	7.6900	7.6560	0.3176	0.3164	0.00
11/05/2006	JN10 On 03-August-06			jNote	7.7300	7.7100	0.5363	0.5356	0.00
11/05/2006	JN10 On 02-November-06			jNote	7.7400	7.7250	0.5367	0.5360	0.00
11/05/2006	JROD On 31-May-06			jRod	6.8100	6.8060	0.0028	0.0028	0.00
11/05/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0026	0.0026	0.00
11/05/2006	JROD On 31-July-06			jRod	7.0300	7.0220	0.0023	0.0023	0.00
11/05/2006	JROD On 31-August-06			jRod	6.9800	6.9820	0.0049	0.0049	0.00
11/05/2006	R153 On 01-February-07			Bond Future	7.3100	7.2680	123.2635	123.4004	0.00
11/05/2006	R153 On 03-August-06			Bond Future	7.3500	7.3000	125.2117	125.4055	744.00
11/05/2006	R153 On 02-November-06			Bond Future	7.3000	7.2670	121.0777	121.2093	0.00
11/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	43508	44754	43508	44754	0.00
11/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	43508	44754	43508	44754	0.00
11/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	789	719	789	719	0.00
11/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	789	719	789	719	0.00
11/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13038	13903	13038	13903	0.00
11/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5870	5419	5870	5419	0.00
11/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19813	20835	19813	20835	0.00
11/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	3628	3334	3628	3334	0.00
11/05/2006	R157 On 01-February-07			Bond Future	7.5600	7.5400	142.3913	142.5764	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2006	R157 On 03-August-06			Bond Future	7.5400	7.5220	144.0682	144.2305	115.00
11/05/2006	R157 On 02-November-06			Bond Future	7.5500	7.5280	139.8690	140.0432	0.00
11/05/2006	R186 On 01-February-07			Bond Future	7.3100	7.2900	134.5501	134.7572	0.00
11/05/2006	R186 On 03-August-06			Bond Future	7.3100	7.2930	134.9137	135.1107	34.00
11/05/2006	R186 On 02-November-06			Bond Future	7.3100	7.2900	137.3690	137.5777	0.00
11/05/2006	R194 On 01-February-07			Bond Future	7.1500	7.0970	107.2484	107.2997	0.00
11/05/2006	R194 On 03-August-06			Bond Future	7.2000	7.1700	108.4374	108.4792	55.00
11/05/2006	R194 On 02-November-06			Bond Future	7.1700	7.1300	105.3439	105.3933	0.00
11/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7973	8356	7973	8356	0.00
11/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1808	1676	1808	1676	0.00
11/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12143	12585	12143	12585	0.00
11/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	906	834	906	834	0.00
11/05/2006	R201 On 01-February-07			Bond Future	7.5500	7.5260	108.1387	108.2856	0.00
11/05/2006	R201 On 03-August-06			Bond Future	7.5300	7.5140	108.5802	108.7086	26.00
11/05/2006	R201 On 02-November-06			Bond Future	7.5400	7.5180	110.5577	110.6956	0.00
11/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	15845	16592	15845	16592	0.00
11/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18907	18186	18907	18186	0.00
11/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	73810	75125	73810	75125	0.00
11/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1293	1228	1293	1228	0.00
11/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	87311	88659	87311	88659	0.00
11/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	602	570	602	570	0.00
11/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1251	1384	1251	1384	0.00
11/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51608	50273	51608	50273	0.00
11/05/2006	R203 On 01-February-07			Bond Future	7.5800	7.5500	108.1067	108.3150	0.00
11/05/2006	R203 On 03-August-06			Bond Future	7.5600	7.5350	108.3834	108.5756	0.00
11/05/2006	R203 On 02-November-06			Bond Future	7.5700	7.5400	106.1872	106.3915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	86402	88314	86402	88314	0.00
11/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	86402	88314	86402	88314	0.00
11/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	86402	88314	86402	88314	0.00
11/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	86402	88314	86402	88314	0.00
11/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	86402	88314	86402	88314	0.00
11/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	86402	88314	86402	88314	0.00
11/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	90	81	90	81	0.00
11/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	90	81	90	81	0.00
11/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	90	81	90	81	0.00
11/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	90	81	90	81	0.00
11/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	90	81	90	81	0.00
11/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	90	81	90	81	0.00
11/05/2006	R204 On 01-February-07			Bond Future	7.5700	7.5470	104.3478	104.5300	0.00
11/05/2006	R204 On 03-August-06			Bond Future	7.5600	7.5360	104.5631	104.7259	83.00
11/05/2006	R204 On 02-November-06			Bond Future	7.5600	7.5400	106.4610	106.6378	0.00
11/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	44142	45502	44142	45502	0.00
11/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9771	9363	9771	9363	0.00
11/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	58690	60208	58690	60208	0.00
11/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5386	5136	5386	5136	0.00
11/05/2006	R207 On 01-February-07			Bond Future	7.5500	7.5300	97.9991	98.1439	0.00
11/05/2006	R207 On 03-August-06			Bond Future	7.5400	7.5230	98.0502	98.1819	0.00
11/05/2006	R207 On 02-November-06			Bond Future	7.5400	7.5250	99.8367	99.9750	0.00
12/05/2006	GOVI On 01-February-07			jGovi	252.7100	253.5570	252.7080	253.5570	0.00
12/05/2006	GOVI On 03-August-06			jGovi	243.8000	244.6010	243.8020	244.6010	561.00
12/05/2006	GOVI On 02-November-06			jGovi	248.2200	249.0550	248.2150	249.0550	301.00
12/05/2006	J153 On 31-August-10			jSwap	7.3600	7.2920	0.0054	0.0080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2006	J157 On 15-September-15			jSwap	7.6000	7.5410	0.0070	0.0028	0.00
12/05/2006	J186 On 21-December-26			jSwap	7.3300	7.2680	0.0184	0.0252	0.00
12/05/2006	J194 On 28-February-08			jSwap	7.2700	7.2080	0.0043	0.0054	0.00
12/05/2006	J201 On 22-December-14			jSwap	7.5700	7.5000	0.0042	0.0001	0.00
12/05/2006	J203 On 15-September-17			jSwap	7.6000	7.5390	0.0075	0.0030	0.00
12/05/2006	J204 On 21-December-18			jSwap	7.5900	7.5240	0.0072	0.0020	0.00
12/05/2006	J207 On 15-January-20			jSwap	7.5700	7.5080	0.0375	0.0433	0.00
12/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
12/05/2006	JFRA On 01-February-07			jFra	7.5100	7.4330	0.0184	0.0182	500.00
12/05/2006	JFRA On 07-February-08			jFra	7.7400	7.6510	0.0189	0.0187	0.00
12/05/2006	JFRA On 03-May-07			jFra	7.6200	7.5240	0.0186	0.0184	0.00
12/05/2006	JFRA On 03-August-06			jFra	7.2700	7.2490	0.0178	0.0177	0.00
12/05/2006	JFRA On 02-August-07			jFra	7.6200	7.5400	0.0186	0.0185	0.00
12/05/2006	JFRA On 02-November-06			jFra	7.4000	7.3480	0.0181	0.0180	0.00
12/05/2006	JFRA On 01-November-07			jFra	7.7000	7.6150	0.0202	0.0200	0.00
12/05/2006	JN02 On 03-August-06			jNote	7.5700	7.5000	0.1402	0.1391	0.00
12/05/2006	JN02 On 02-November-06			jNote	7.6300	7.5580	0.1413	0.1400	0.00
12/05/2006	JN05 On 03-August-06			jNote	7.7200	7.6590	0.3187	0.3166	0.00
12/05/2006	JN05 On 02-November-06			jNote	7.7600	7.6920	0.3198	0.3176	0.00
12/05/2006	JN10 On 03-August-06			jNote	7.7900	7.7290	0.5390	0.5363	0.00
12/05/2006	JN10 On 02-November-06			jNote	7.8100	7.7440	0.5394	0.5367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2006	JROD On 31-May-06			jRod	6.8000	6.8050	0.0025	0.0028	0.00
12/05/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0022	0.0026	0.00
12/05/2006	JROD On 31-July-06			jRod	7.0200	7.0250	0.0020	0.0023	0.00
12/05/2006	JROD On 31-August-06			jRod	6.9800	6.9830	0.0046	0.0049	0.00
12/05/2006	R153 On 01-February-07			Bond Future	7.4000	7.3080	122.9529	123.2635	0.00
12/05/2006	R153 On 03-August-06			Bond Future	7.4200	7.3500	124.9604	125.2117	744.00
12/05/2006	R153 On 02-November-06			Bond Future	7.3900	7.3030	120.7677	121.0777	0.00
12/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	40614	43508	40614	43508	0.00
12/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	40614	43508	40614	43508	0.00
12/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	994	789	994	789	0.00
12/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	994	789	994	789	0.00
12/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11147	13038	11147	13038	0.00
12/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7079	5870	7079	5870	0.00
12/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17524	19813	17524	19813	0.00
12/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4438	3628	4438	3628	0.00
12/05/2006	R157 On 01-February-07			Bond Future	7.6400	7.5640	141.8150	142.3913	0.00
12/05/2006	R157 On 03-August-06			Bond Future	7.6100	7.5420	143.5184	144.0682	115.00
12/05/2006	R157 On 02-November-06			Bond Future	7.6200	7.5500	139.2932	139.8690	0.00
12/05/2006	R186 On 01-February-07			Bond Future	7.3800	7.3060	133.6366	134.5501	0.00
12/05/2006	R186 On 03-August-06			Bond Future	7.3800	7.3080	134.0392	134.9137	34.00
12/05/2006	R186 On 02-November-06			Bond Future	7.3800	7.3060	136.4618	137.3690	0.00
12/05/2006	R194 On 01-February-07			Bond Future	7.2800	7.1470	107.1139	107.2484	0.00
12/05/2006	R194 On 03-August-06			Bond Future	7.2800	7.1980	108.3149	108.4374	55.00
12/05/2006	R194 On 02-November-06			Bond Future	7.2800	7.1690	105.2100	105.3439	0.00
12/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7024	7973	7024	7973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2202	1808	2202	1808	0.00
12/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11021	12143	11021	12143	0.00
12/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1128	906	1128	906	0.00
12/05/2006	R201 On 01-February-07			Bond Future	7.6300	7.5500	107.6511	108.1387	0.00
12/05/2006	R201 On 03-August-06			Bond Future	7.6100	7.5340	108.1133	108.5802	26.00
12/05/2006	R201 On 02-November-06			Bond Future	7.6200	7.5400	110.0766	110.5577	0.00
12/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13582	15845	13582	15845	0.00
12/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	21520	18907	21520	18907	0.00
12/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	69299	73810	69299	73810	0.00
12/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1593	1293	1593	1293	0.00
12/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82656	87311	82656	87311	0.00
12/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	757	602	757	602	0.00
12/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	899	1251	899	1251	0.00
12/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	56132	51608	56132	51608	0.00
12/05/2006	R203 On 01-February-07			Bond Future	7.6500	7.5780	107.6033	108.1067	0.00
12/05/2006	R203 On 03-August-06			Bond Future	7.6200	7.5600	107.9090	108.3834	0.00
12/05/2006	R203 On 02-November-06			Bond Future	7.6300	7.5670	105.6902	106.1872	0.00
12/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	81693	86402	81693	86402	0.00
12/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	81693	86402	81693	86402	0.00
12/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	81693	86402	81693	86402	0.00
12/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	81693	86402	81693	86402	0.00
12/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	81693	86402	81693	86402	0.00
12/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	81693	86402	81693	86402	0.00
12/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	126	90	126	90	0.00
12/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	126	90	126	90	0.00
12/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	126	90	126	90	0.00
12/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	126	90	126	90	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	126	90	126	90	0.00
12/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	126	90	126	90	0.00
12/05/2006	R204 On 01-February-07			Bond Future	7.6400	7.5700	103.7800	104.3478	0.00
12/05/2006	R204 On 03-August-06			Bond Future	7.6200	7.5560	104.0199	104.5631	83.00
12/05/2006	R204 On 02-November-06			Bond Future	7.6300	7.5620	105.9012	106.4610	0.00
12/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	40066	44142	40066	44142	0.00
12/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	11293	9771	11293	9771	0.00
12/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54057	58690	54057	58690	0.00
12/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6352	5386	6352	5386	0.00
12/05/2006	R207 On 01-February-07			Bond Future	7.6200	7.5480	97.4148	97.9991	0.00
12/05/2006	R207 On 03-August-06			Bond Future	7.6100	7.5390	97.4934	98.0502	0.00
12/05/2006	R207 On 02-November-06			Bond Future	7.6100	7.5420	99.2616	99.8367	0.00