



Derivatives Weekly Statistics Report

From 2006/06/05 To 2006/06/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2006	GOVI On 01-February-07			jGovi	251.1800	251.2320	251.1830	251.2320	0.00
05/06/2006	GOVI On 03-August-06			jGovi	242.2700	242.3250	242.2700	242.3250	561.00
05/06/2006	GOVI On 02-November-06			jGovi	246.6600	246.7150	246.6600	246.7150	301.00
05/06/2006	J153 On 31-August-10			jSwap	7.8500	7.8590	0.0132	0.0137	0.00
05/06/2006	J157 On 15-September-15			jSwap	7.9600	7.9780	0.0310	0.0320	0.00
05/06/2006	J186 On 21-December-26			jSwap	7.8400	7.9040	0.0358	0.0424	0.00
05/06/2006	J194 On 28-February-08			jSwap	7.5900	7.5870	0.0016	0.0016	0.00
05/06/2006	J201 On 22-December-14			jSwap	7.9300	7.9460	0.0283	0.0292	0.00
05/06/2006	J203 On 15-September-17			jSwap	7.9500	7.9650	0.0340	0.0352	0.00
05/06/2006	J204 On 21-December-18			jSwap	7.9100	7.9320	0.0336	0.0358	0.00
05/06/2006	J207 On 15-January-20			jSwap	7.9000	7.9320	0.0089	0.0059	0.00
05/06/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
05/06/2006	JFRA On 01-February-07			jFra	7.6300	7.6400	0.0187	0.0187	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2006	JFRA On 07-February-08			jFra	7.9000	7.8980	0.0193	0.0193	0.00
05/06/2006	JFRA On 03-May-07			jFra	7.7500	7.7940	0.0190	0.0191	0.00
05/06/2006	JFRA On 03-August-06			jFra	7.3100	7.2170	0.0179	0.0177	0.00
05/06/2006	JFRA On 02-August-07			jFra	7.8300	7.7940	0.0192	0.0191	0.00
05/06/2006	JFRA On 02-November-06			jFra	7.4800	7.4950	0.0183	0.0183	0.00
05/06/2006	JFRA On 01-November-07			jFra	7.8700	7.8940	0.0207	0.0208	0.00
05/06/2006	JN02 On 03-August-06			jNote	7.7100	7.7050	0.1427	0.1426	0.00
05/06/2006	JN02 On 02-November-06			jNote	7.8000	7.8060	0.1441	0.1443	0.00
05/06/2006	JN05 On 03-August-06			jNote	7.9000	7.9000	0.3245	0.3247	0.00
05/06/2006	JN05 On 02-November-06			jNote	7.9400	7.9490	0.3257	0.3262	0.00
05/06/2006	JN10 On 03-August-06			jNote	7.9300	7.9410	0.5451	0.5456	0.00
05/06/2006	JN10 On 02-November-06			jNote	7.9500	7.9650	0.5456	0.5463	0.00
05/06/2006	JROD On 30-June-06			jRod	6.8100	6.8180	0.0028	0.0024	0.00
05/06/2006	JROD On 31-July-06			jRod	6.9100	6.9140	0.0026	0.0022	0.00
05/06/2006	JROD On 31-August-06			jRod	7.0500	7.0610	0.0022	0.0018	0.00
05/06/2006	R153 On 01-February-07			Bond Future	7.5500	7.5450	122.4398	122.4567	0.00
05/06/2006	R153 On 03-August-06			Bond Future	7.5500	7.5530	124.4407	124.4292	754.00
05/06/2006	R153 On 02-November-06			Bond Future	7.5400	7.5290	120.2341	120.2558	0.00
05/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7688	7875	7688	7875	0.00
05/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8956	8926	8956	8926	0.00
05/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35412	35652	35412	35652	0.00
05/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35412	35652	35412	35652	0.00
05/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1128	1152	1128	1152	0.00
05/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1128	1152	1128	1152	0.00
05/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13296	13518	13296	13518	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5546	5551	5546	5551	0.00
05/06/2006	R157 On 01-February-07			Bond Future	7.7800	7.7720	140.7630	140.8010	0.00
05/06/2006	R157 On 03-August-06			Bond Future	7.7600	7.7550	142.3558	142.3558	118.00
05/06/2006	R157 On 02-November-06			Bond Future	7.7600	7.7540	138.2290	138.2680	0.00
05/06/2006	R186 On 01-February-07			Bond Future	7.5200	7.5130	131.8501	131.9129	0.00
05/06/2006	R186 On 03-August-06			Bond Future	7.5100	7.5070	132.2778	132.3415	34.00
05/06/2006	R186 On 02-November-06			Bond Future	7.5200	7.5100	134.6750	134.7508	0.00
05/06/2006	R194 On 01-February-07			Bond Future	7.4700	7.4530	106.9205	106.9348	0.00
05/06/2006	R194 On 03-August-06			Bond Future	7.4200	7.4120	108.1003	108.1182	55.00
05/06/2006	R194 On 02-November-06			Bond Future	7.4500	7.4320	104.9945	105.0121	0.00
05/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5589	5702	5589	5702	0.00
05/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2703	2672	2703	2672	0.00
05/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9334	9465	9334	9465	0.00
05/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1377	1364	1377	1364	0.00
05/06/2006	R201 On 01-February-07			Bond Future	7.7700	7.7620	106.8225	106.8526	0.00
05/06/2006	R201 On 03-August-06			Bond Future	7.7400	7.7320	107.2880	107.3196	26.00
05/06/2006	R201 On 02-November-06			Bond Future	7.7500	7.7480	109.2335	109.2643	0.00
05/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9547	9748	9547	9748	0.00
05/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25771	25671	25771	25671	0.00
05/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	61020	61371	61020	61371	0.00
05/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1744	1787	1744	1787	0.00
05/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	74265	74601	74265	74601	0.00
05/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	797	825	797	825	0.00
05/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	381	404	381	404	0.00
05/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	63899	63622	63899	63622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2006	R203 On 01-February-07			Bond Future	7.7900	7.7880	106.5258	106.5622	0.00
05/06/2006	R203 On 03-August-06			Bond Future	7.7600	7.7590	106.8330	106.8706	0.00
05/06/2006	R203 On 02-November-06			Bond Future	7.7800	7.7730	104.6017	104.6461	0.00
05/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	70890	71281	70890	71281	0.00
05/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	70890	71281	70890	71281	0.00
05/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	70890	71281	70890	71281	0.00
05/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	70890	71281	70890	71281	0.00
05/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	70890	71281	70890	71281	0.00
05/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	70890	71281	70890	71281	0.00
05/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	83	98	83	98	0.00
05/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	83	98	83	98	0.00
05/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	83	98	83	98	0.00
05/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	83	98	83	98	0.00
05/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	83	98	83	98	0.00
05/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	83	98	83	98	0.00
05/06/2006	R204 On 01-February-07			Bond Future	7.7800	7.7770	102.6879	102.7267	0.00
05/06/2006	R204 On 03-August-06			Bond Future	7.7600	7.7540	102.9291	102.9690	83.00
05/06/2006	R204 On 02-November-06			Bond Future	7.7700	7.7660	104.8015	104.8408	0.00
05/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	31179	31630	31179	31630	0.00
05/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13403	13461	13403	13461	0.00
05/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	44198	44662	44198	44662	0.00
05/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7490	7561	7490	7561	0.00
05/06/2006	R207 On 01-February-07			Bond Future	7.7600	7.7520	96.3387	96.3780	0.00
05/06/2006	R207 On 03-August-06			Bond Future	7.7400	7.7330	96.4246	96.4729	0.00
05/06/2006	R207 On 02-November-06			Bond Future	7.7500	7.7430	98.1807	98.2204	0.00
06/06/2006	GOVI On 01-February-07			jGovi	250.4200	251.1830	250.4180	251.1830	0.00
06/06/2006	GOVI On 03-August-06			jGovi	241.5000	242.2700	241.4980	242.2700	561.00

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06/06/2006	GOVI On 02-November-06			jGovi	245.8800	246.6600	245.8800	246.6600	301.00
06/06/2006	J153 On 31-August-10			jSwap	7.9200	7.8450	0.0160	0.0132	0.00
06/06/2006	J157 On 15-September-15			jSwap	8.0400	7.9630	0.0358	0.0310	0.00
06/06/2006	J186 On 21-December-26			jSwap	7.9500	7.8400	0.0470	0.0358	0.00
06/06/2006	J194 On 28-February-08			jSwap	7.6600	7.5850	0.0029	0.0016	0.00
06/06/2006	J201 On 22-December-14			jSwap	8.0000	7.9310	0.0327	0.0283	0.00
06/06/2006	J203 On 15-September-17			jSwap	8.0300	7.9480	0.0398	0.0340	0.00
06/06/2006	J204 On 21-December-18			jSwap	7.9900	7.9050	0.0404	0.0336	0.00
06/06/2006	J207 On 15-January-20			jSwap	7.9900	7.8960	0.0013	0.0089	0.00
06/06/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
06/06/2006	JFRA On 01-February-07			jFra	7.7100	7.6250	0.0189	0.0187	75.00
06/06/2006	JFRA On 07-February-08			jFra	8.0200	7.9030	0.0196	0.0193	0.00
06/06/2006	JFRA On 03-May-07			jFra	7.8700	7.7520	0.0192	0.0190	0.00
06/06/2006	JFRA On 03-August-06			jFra	7.3700	7.3140	0.0180	0.0179	0.00
06/06/2006	JFRA On 02-August-07			jFra	7.9300	7.8340	0.0194	0.0192	0.00
06/06/2006	JFRA On 02-November-06			jFra	7.5500	7.4750	0.0185	0.0183	0.00
06/06/2006	JFRA On 01-November-07			jFra	7.9800	7.8700	0.0210	0.0207	0.00
06/06/2006	JN02 On 03-August-06			jNote	7.8000	7.7090	0.1442	0.1427	0.00
06/06/2006	JN02 On 02-November-06			jNote	7.8800	7.7950	0.1456	0.1441	0.00
06/06/2006	JN05 On 03-August-06			jNote	7.9700	7.8950	0.3271	0.3245	0.00
06/06/2006	JN05 On 02-November-06			jNote	8.0200	7.9360	0.3283	0.3257	0.00

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06/06/2006	JN10 On 03-August-06			jNote	8.0100	7.9320	0.5485	0.5451	0.00
06/06/2006	JN10 On 02-November-06			jNote	8.0300	7.9510	0.5491	0.5456	0.00
06/06/2006	JROD On 30-June-06			jRod	6.8100	6.8140	0.0028	0.0028	0.00
06/06/2006	JROD On 31-July-06			jRod	6.9100	6.9090	0.0026	0.0026	0.00
06/06/2006	JROD On 31-August-06			jRod	7.0500	7.0530	0.0022	0.0022	0.00
06/06/2006	R153 On 01-February-07			Bond Future	7.6300	7.5500	122.1859	122.4398	0.00
06/06/2006	R153 On 03-August-06			Bond Future	7.6100	7.5500	124.2182	124.4407	754.00
06/06/2006	R153 On 02-November-06			Bond Future	7.6100	7.5350	119.9703	120.2341	0.00
06/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	6463	7688	6463	7688	0.00
06/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10369	8956	10369	8956	0.00
06/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	33021	35412	33021	35412	0.00
06/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	33021	35412	33021	35412	0.00
06/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1376	1128	1376	1128	0.00
06/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1376	1128	1376	1128	0.00
06/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11639	13296	11639	13296	0.00
06/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6527	5546	6527	5546	0.00
06/06/2006	R157 On 01-February-07			Bond Future	7.8500	7.7770	140.1883	140.7630	0.00
06/06/2006	R157 On 03-August-06			Bond Future	7.8100	7.7550	141.8944	142.3558	118.00
06/06/2006	R157 On 02-November-06			Bond Future	7.8300	7.7590	137.6469	138.2290	0.00
06/06/2006	R186 On 01-February-07			Bond Future	7.5900	7.5180	131.0016	131.8501	0.00
06/06/2006	R186 On 03-August-06			Bond Future	7.5800	7.5120	131.4418	132.2778	34.00
06/06/2006	R186 On 02-November-06			Bond Future	7.5800	7.5160	133.8327	134.6750	0.00
06/06/2006	R194 On 01-February-07			Bond Future	7.5700	7.4670	106.8163	106.9205	0.00
06/06/2006	R194 On 03-August-06			Bond Future	7.5000	7.4240	107.9843	108.1003	55.00
06/06/2006	R194 On 02-November-06			Bond Future	7.5400	7.4460	104.8801	104.9945	0.00

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06/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4961	5589	4961	5589	0.00
06/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3116	2703	3116	2703	0.00
06/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8534	9334	8534	9334	0.00
06/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1619	1377	1619	1377	0.00
06/06/2006	R201 On 01-February-07			Bond Future	7.8400	7.7670	106.4023	106.8225	0.00
06/06/2006	R201 On 03-August-06			Bond Future	7.8000	7.7370	106.8659	107.2880	26.00
06/06/2006	R201 On 02-November-06			Bond Future	7.8200	7.7530	108.8090	109.2335	0.00
06/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8110	9547	8110	9547	0.00
06/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	28537	25771	28537	25771	0.00
06/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	57137	61020	57137	61020	0.00
06/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2106	1744	2106	1744	0.00
06/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	70206	74265	70206	74265	0.00
06/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	983	797	983	797	0.00
06/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	266	381	266	381	0.00
06/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67987	63899	67987	63899	0.00
06/06/2006	R203 On 01-February-07			Bond Future	7.8600	7.7930	106.0251	106.5258	0.00
06/06/2006	R203 On 03-August-06			Bond Future	7.8300	7.7640	106.3378	106.8330	0.00
06/06/2006	R203 On 02-November-06			Bond Future	7.8500	7.7790	104.0998	104.6017	0.00
06/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	65981	70890	65981	70890	0.00
06/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	65981	70890	65981	70890	0.00
06/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	65981	70890	65981	70890	0.00
06/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	65981	70890	65981	70890	0.00
06/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	65981	70890	65981	70890	0.00
06/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	65981	70890	65981	70890	0.00
06/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	125	83	125	83	0.00
06/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	125	83	125	83	0.00
06/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	125	83	125	83	0.00

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06/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	125	83	125	83	0.00
06/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	125	83	125	83	0.00
06/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	125	83	125	83	0.00
06/06/2006	R204 On 01-February-07			Bond Future	7.8500	7.7820	102.1553	102.6879	0.00
06/06/2006	R204 On 03-August-06			Bond Future	7.8300	7.7590	102.4054	102.9291	83.00
06/06/2006	R204 On 02-November-06			Bond Future	7.8400	7.7710	104.2692	104.8015	0.00
06/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	27799	31179	27799	31179	0.00
06/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	15346	13403	15346	13403	0.00
06/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	40147	44198	40147	44198	0.00
06/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8761	7490	8761	7490	0.00
06/06/2006	R207 On 01-February-07			Bond Future	7.8300	7.7570	95.7989	96.3387	0.00
06/06/2006	R207 On 03-August-06			Bond Future	7.8100	7.7390	95.8962	96.4246	0.00
06/06/2006	R207 On 02-November-06			Bond Future	7.8200	7.7480	97.6345	98.1807	0.00
07/06/2006	GOVI On 01-February-07			jGovi	248.9600	250.4180	248.9600	250.4180	0.00
07/06/2006	GOVI On 03-August-06			jGovi	240.0300	241.4980	240.0310	241.4980	561.00
07/06/2006	GOVI On 02-November-06			jGovi	244.4000	245.8800	244.4010	245.8800	301.00
07/06/2006	J153 On 31-August-10			jSwap	8.0600	7.9190	0.0213	0.0160	0.00
07/06/2006	J157 On 15-September-15			jSwap	8.1800	8.0350	0.0450	0.0358	0.00
07/06/2006	J186 On 21-December-26			jSwap	8.0700	7.9490	0.0589	0.0470	0.00
07/06/2006	J194 On 28-February-08			jSwap	7.7300	7.6550	0.0044	0.0029	0.00
07/06/2006	J201 On 22-December-14			jSwap	8.1400	8.0000	0.0414	0.0327	0.00
07/06/2006	J203 On 15-September-17			jSwap	8.1600	8.0260	0.0495	0.0398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2006	J204 On 21-December-18			jSwap	8.1200	7.9880	0.0505	0.0404	0.00
07/06/2006	J207 On 15-January-20			jSwap	8.1100	7.9850	0.0096	0.0013	0.00
07/06/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
07/06/2006	JFRA On 01-February-07			jFra	7.7800	7.7140	0.0190	0.0189	115.00
07/06/2006	JFRA On 07-February-08			jFra	8.1400	8.0150	0.0199	0.0196	0.00
07/06/2006	JFRA On 03-May-07			jFra	7.9800	7.8680	0.0195	0.0192	0.00
07/06/2006	JFRA On 03-August-06			jFra	7.4100	7.3670	0.0181	0.0180	0.00
07/06/2006	JFRA On 02-August-07			jFra	8.0600	7.9330	0.0197	0.0194	0.00
07/06/2006	JFRA On 02-November-06			jFra	7.6300	7.5490	0.0187	0.0185	0.00
07/06/2006	JFRA On 01-November-07			jFra	8.1200	7.9780	0.0213	0.0210	0.00
07/06/2006	JN02 On 03-August-06			jNote	7.9100	7.7990	0.1461	0.1442	0.00
07/06/2006	JN02 On 02-November-06			jNote	8.0200	7.8840	0.1479	0.1456	0.00
07/06/2006	JN05 On 03-August-06			jNote	8.1400	7.9740	0.3326	0.3271	0.00
07/06/2006	JN05 On 02-November-06			jNote	8.1900	8.0160	0.3340	0.3283	0.00
07/06/2006	JN10 On 03-August-06			jNote	8.1500	8.0080	0.5547	0.5485	0.00
07/06/2006	JN10 On 02-November-06			jNote	8.1800	8.0290	0.5552	0.5491	0.00
07/06/2006	JROD On 30-June-06			jRod	6.8100	6.8110	0.0028	0.0028	0.00
07/06/2006	JROD On 31-July-06			jRod	6.9000	6.9050	0.0026	0.0026	0.00
07/06/2006	JROD On 31-August-06			jRod	7.0400	7.0470	0.0022	0.0022	0.00
07/06/2006	R153 On 01-February-07			Bond Future	7.7700	7.6250	121.7039	122.1859	0.00
07/06/2006	R153 On 03-August-06			Bond Future	7.7300	7.6080	123.7597	124.2182	754.00
07/06/2006	R153 On 02-November-06			Bond Future	7.7500	7.6080	119.4735	119.9703	0.00
07/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4538	6463	4538	6463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13412	10369	13412	10369	0.00
07/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	28665	33021	28665	33021	0.00
07/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	28665	33021	28665	33021	0.00
07/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1988	1376	1988	1376	0.00
07/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1988	1376	1988	1376	0.00
07/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8873	11639	8873	11639	0.00
07/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8729	6527	8729	6527	0.00
07/06/2006	R157 On 01-February-07			Bond Future	7.9900	7.8530	139.1830	140.1883	0.00
07/06/2006	R157 On 03-August-06			Bond Future	7.9300	7.8130	140.9465	141.8944	118.00
07/06/2006	R157 On 02-November-06			Bond Future	7.9700	7.8340	136.6304	137.6469	0.00
07/06/2006	R186 On 01-February-07			Bond Future	7.7200	7.5860	129.3292	131.0016	0.00
07/06/2006	R186 On 03-August-06			Bond Future	7.7100	7.5780	129.7941	131.4418	34.00
07/06/2006	R186 On 02-November-06			Bond Future	7.7200	7.5830	132.1726	133.8327	0.00
07/06/2006	R194 On 01-February-07			Bond Future	7.7200	7.5690	106.6593	106.8163	0.00
07/06/2006	R194 On 03-August-06			Bond Future	7.6200	7.5020	107.8063	107.9843	55.00
07/06/2006	R194 On 02-November-06			Bond Future	7.6800	7.5370	104.7057	104.8801	0.00
07/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4098	4961	4098	4961	0.00
07/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3823	3116	3823	3116	0.00
07/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	7394	8534	7394	8534	0.00
07/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2049	1619	2049	1619	0.00
07/06/2006	R201 On 01-February-07			Bond Future	7.9800	7.8370	105.5387	106.4023	0.00
07/06/2006	R201 On 03-August-06			Bond Future	7.9400	7.8040	106.0094	106.8659	26.00
07/06/2006	R201 On 02-November-06			Bond Future	7.9600	7.8220	107.9423	108.8090	0.00
07/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5674	8110	5674	8110	0.00
07/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	34736	28537	34736	28537	0.00
07/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	49451	57137	49451	57137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3088	2106	3088	2106	0.00
07/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	62066	70206	62066	70206	0.00
07/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1510	983	1510	983	0.00
07/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	123	266	123	266	0.00
07/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76481	67987	76481	67987	0.00
07/06/2006	R203 On 01-February-07			Bond Future	8.0000	7.8620	105.0332	106.0251	0.00
07/06/2006	R203 On 03-August-06			Bond Future	7.9600	7.8300	105.3569	106.3378	111.00
07/06/2006	R203 On 02-November-06			Bond Future	7.9800	7.8470	103.1130	104.0998	0.00
07/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	56336	65981	56336	65981	0.00
07/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	56336	65981	56336	65981	0.00
07/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	56336	65981	56336	65981	0.00
07/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	56336	65981	56336	65981	0.00
07/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	56336	65981	56336	65981	0.00
07/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	56336	65981	56336	65981	0.00
07/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	290	125	290	125	0.00
07/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	290	125	290	125	0.00
07/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	290	125	290	125	0.00
07/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	290	125	290	125	0.00
07/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	290	125	290	125	0.00
07/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	290	125	290	125	0.00
07/06/2006	R204 On 01-February-07			Bond Future	7.9900	7.8510	101.1090	102.1553	0.00
07/06/2006	R204 On 03-August-06			Bond Future	7.9600	7.8250	101.3687	102.4054	83.00
07/06/2006	R204 On 02-November-06			Bond Future	7.9700	7.8390	103.2236	104.2692	0.00
07/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	21825	27799	21825	27799	0.00
07/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	19828	15346	19828	15346	0.00
07/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	32752	40147	32752	40147	0.00
07/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	11823	8761	11823	8761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2006	R207 On 01-February-07			Bond Future	7.9600	7.8260	94.7545	95.7989	0.00
07/06/2006	R207 On 03-August-06			Bond Future	7.9400	7.8050	94.8590	95.8962	0.00
07/06/2006	R207 On 02-November-06			Bond Future	7.9500	7.8170	96.5934	97.6345	0.00
08/06/2006	GOVI On 01-February-07			jGovi	247.0900	248.9600	247.0870	248.9600	0.00
08/06/2006	GOVI On 03-August-06			jGovi	238.1000	240.0310	238.0960	240.0310	561.00
08/06/2006	GOVI On 02-November-06			jGovi	242.4500	244.4010	242.4540	244.4010	301.00
08/06/2006	J153 On 31-August-10			jSwap	8.2500	8.0610	0.0283	0.0213	0.00
08/06/2006	J157 On 15-September-15			jSwap	8.3300	8.1770	0.0546	0.0450	0.00
08/06/2006	J186 On 21-December-26			jSwap	8.2200	8.0690	0.0739	0.0589	0.00
08/06/2006	J194 On 28-February-08			jSwap	7.9000	7.7340	0.0075	0.0044	0.00
08/06/2006	J201 On 22-December-14			jSwap	8.3000	8.1360	0.0516	0.0414	0.00
08/06/2006	J203 On 15-September-17			jSwap	8.3100	8.1590	0.0602	0.0495	0.00
08/06/2006	J204 On 21-December-18			jSwap	8.2600	8.1150	0.0622	0.0505	0.00
08/06/2006	J207 On 15-January-20			jSwap	8.2600	8.1130	0.0221	0.0096	0.00
08/06/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
08/06/2006	JFRA On 01-February-07			jFra	8.0800	7.7800	0.0198	0.0190	115.00
08/06/2006	JFRA On 07-February-08			jFra	8.3100	8.1410	0.0203	0.0199	0.00
08/06/2006	JFRA On 03-May-07			jFra	8.1700	7.9840	0.0200	0.0195	0.00
08/06/2006	JFRA On 03-August-06			jFra	7.7000	7.4090	0.0188	0.0181	0.00
08/06/2006	JFRA On 02-August-07			jFra	8.2000	8.0610	0.0200	0.0197	0.00
08/06/2006	JFRA On 02-November-06			jFra	7.8900	7.6330	0.0193	0.0187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2006	JFRA On 01-November-07			jFra	8.3100	8.1170	0.0218	0.0213	0.00
08/06/2006	JN02 On 03-August-06			jNote	8.1300	7.9120	0.1497	0.1461	0.00
08/06/2006	JN02 On 02-November-06			jNote	8.2200	8.0190	0.1513	0.1479	0.00
08/06/2006	JN05 On 03-August-06			jNote	8.3300	8.1360	0.3388	0.3326	0.00
08/06/2006	JN05 On 02-November-06			jNote	8.3700	8.1850	0.3400	0.3340	0.00
08/06/2006	JN10 On 03-August-06			jNote	8.3100	8.1510	0.5609	0.5547	0.00
08/06/2006	JN10 On 02-November-06			jNote	8.3300	8.1750	0.5613	0.5552	0.00
08/06/2006	JROD On 30-June-06			jRod	6.8100	6.8090	0.0028	0.0028	0.00
08/06/2006	JROD On 31-July-06			jRod	6.8900	6.8990	0.0026	0.0026	0.00
08/06/2006	JROD On 31-August-06			jRod	7.0400	7.0410	0.0022	0.0022	0.00
08/06/2006	R153 On 01-February-07			Bond Future	8.0200	7.7680	120.8673	121.7039	0.00
08/06/2006	R153 On 03-August-06			Bond Future	7.9500	7.7280	122.9287	123.7597	754.00
08/06/2006	R153 On 02-November-06			Bond Future	7.9900	7.7460	118.5981	119.4735	0.00
08/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	5100	8873	5100	8873	0.00
08/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13711	8729	13711	8729	0.00
08/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2207	4538	2207	4538	0.00
08/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	19835	13412	19835	13412	0.00
08/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	21551	28665	21551	28665	0.00
08/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	21551	28665	21551	28665	0.00
08/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3628	1988	3628	1988	0.00
08/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3628	1988	3628	1988	0.00
08/06/2006	R157 On 01-February-07			Bond Future	8.1400	7.9870	138.0178	139.1830	0.00
08/06/2006	R157 On 03-August-06			Bond Future	8.1000	7.9330	139.6808	140.9465	121.00
08/06/2006	R157 On 02-November-06			Bond Future	8.1200	7.9660	135.4271	136.6304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2006	R186 On 01-February-07			Bond Future	7.8700	7.7220	127.6057	129.3292	0.00
08/06/2006	R186 On 03-August-06			Bond Future	7.8500	7.7100	128.0567	129.7941	37.00
08/06/2006	R186 On 02-November-06			Bond Future	7.8600	7.7170	130.4123	132.1726	0.00
08/06/2006	R194 On 01-February-07			Bond Future	8.1200	7.7230	106.2541	106.6593	0.00
08/06/2006	R194 On 03-August-06			Bond Future	7.9300	7.6220	107.3570	107.8063	55.00
08/06/2006	R194 On 02-November-06			Bond Future	8.0300	7.6760	104.2583	104.7057	0.00
08/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2339	4098	2339	4098	0.00
08/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6116	3823	6116	3823	0.00
08/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4853	7394	4853	7394	0.00
08/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3558	2049	3558	2049	0.00
08/06/2006	R201 On 01-February-07			Bond Future	8.1400	7.9820	104.5844	105.5387	0.00
08/06/2006	R201 On 03-August-06			Bond Future	8.1000	7.9410	105.0266	106.0094	26.00
08/06/2006	R201 On 02-November-06			Bond Future	8.1300	7.9640	106.9585	107.9423	0.00
08/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3665	5674	3665	5674	0.00
08/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42270	34736	42270	34736	0.00
08/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	41174	49451	41174	49451	0.00
08/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4648	3088	4648	3088	0.00
08/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	53115	62066	53115	62066	0.00
08/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2398	1510	2398	1510	0.00
08/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	48	123	48	123	0.00
08/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	85948	76481	85948	76481	0.00
08/06/2006	R203 On 01-February-07			Bond Future	8.1500	8.0000	103.9693	105.0332	0.00
08/06/2006	R203 On 03-August-06			Bond Future	8.1100	7.9620	104.2718	105.3569	111.00
08/06/2006	R203 On 02-November-06			Bond Future	8.1300	7.9820	102.0168	103.1130	0.00
08/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	45883	56336	45883	56336	0.00
08/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	45883	56336	45883	56336	0.00
08/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	45883	56336	45883	56336	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2006	R203	On	03-August-06	9.00	Call	Option on Bond Future	45883		56336	45883	56336	0.00
08/06/2006	R203	On	03-August-06	8.75	Call	Option on Bond Future	45883		56336	45883	56336	0.00
08/06/2006	R203	On	03-August-06	8.00	Call	Option on Bond Future	45883		56336	45883	56336	0.00
08/06/2006	R203	On	03-August-06	8.25	Put	Option on Bond Future	688		290	688	290	0.00
08/06/2006	R203	On	03-August-06	7.75	Put	Option on Bond Future	688		290	688	290	0.00
08/06/2006	R203	On	03-August-06	9.25	Put	Option on Bond Future	688		290	688	290	0.00
08/06/2006	R203	On	03-August-06	9.00	Put	Option on Bond Future	688		290	688	290	0.00
08/06/2006	R203	On	03-August-06	8.75	Put	Option on Bond Future	688		290	688	290	0.00
08/06/2006	R203	On	03-August-06	8.00	Put	Option on Bond Future	688		290	688	290	0.00
08/06/2006	R204	On	01-February-07			Bond Future	8.1400		7.9880	99.9425	101.1090	0.00
08/06/2006	R204	On	03-August-06			Bond Future	8.1100		7.9570	100.1925	101.3687	83.00
08/06/2006	R204	On	02-November-06			Bond Future	8.1300		7.9740	102.0333	103.2236	0.00
08/06/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	16046		21825	16046	21825	0.00
08/06/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	25951		19828	25951	19828	0.00
08/06/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	25261		32752	25261	32752	0.00
08/06/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	16234		11823	16234	11823	0.00
08/06/2006	R207	On	01-February-07			Bond Future	8.1200		7.9610	93.5668	94.7545	0.00
08/06/2006	R207	On	03-August-06			Bond Future	8.0900		7.9360	93.6592	94.8590	0.00
08/06/2006	R207	On	02-November-06			Bond Future	8.1100		7.9500	95.3766	96.5934	0.00
09/06/2006	GOVI	On	01-February-07			jGovi	247.9000		247.0870	247.9020	247.0870	0.00
09/06/2006	GOVI	On	03-August-06			jGovi	238.6800		238.0960	238.6760	238.0960	561.00
09/06/2006	GOVI	On	02-November-06			jGovi	243.2200		242.4540	243.2170	242.4540	301.00
09/06/2006	J153	On	31-August-10			jSwap	8.1500		8.2470	0.0247	0.0283	0.00
09/06/2006	J157	On	15-September-15			jSwap	8.2800		8.3270	0.0517	0.0546	0.00
09/06/2006	J186	On	21-December-26			jSwap	8.2100		8.2220	0.0729	0.0739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2006	J194 On 28-February-08			jSwap	7.8300	7.9040	0.0062	0.0075	0.00
09/06/2006	J201 On 22-December-14			jSwap	8.2400	8.2970	0.0480	0.0516	0.00
09/06/2006	J203 On 15-September-17			jSwap	8.2700	8.3090	0.0572	0.0602	0.00
09/06/2006	J204 On 21-December-18			jSwap	8.2300	8.2630	0.0593	0.0622	0.00
09/06/2006	J207 On 15-January-20			jSwap	8.2300	8.2630	0.0192	0.0221	0.00
09/06/2006	JBAR On 21-December-05			jBar	7.4800	7.0790	0.0000	0.0000	0.00
09/06/2006	JFRA On 01-February-07			jFra	7.9700	8.0800	0.0195	0.0198	115.00
09/06/2006	JFRA On 07-February-08			jFra	8.2700	8.3070	0.0202	0.0203	0.00
09/06/2006	JFRA On 03-May-07			jFra	8.0600	8.1730	0.0197	0.0200	0.00
09/06/2006	JFRA On 03-August-06			jFra	7.6000	7.6960	0.0186	0.0188	0.00
09/06/2006	JFRA On 02-August-07			jFra	8.2100	8.1960	0.0200	0.0200	0.00
09/06/2006	JFRA On 02-November-06			jFra	7.7900	7.8890	0.0190	0.0193	0.00
09/06/2006	JFRA On 01-November-07			jFra	8.2100	8.3090	0.0216	0.0218	0.00
09/06/2006	JN02 On 03-August-06			jNote	8.0500	8.1260	0.1484	0.1497	0.00
09/06/2006	JN02 On 02-November-06			jNote	8.1500	8.2240	0.1500	0.1513	0.00
09/06/2006	JN05 On 03-August-06			jNote	8.2400	8.3270	0.3359	0.3388	0.00
09/06/2006	JN05 On 02-November-06			jNote	8.2900	8.3710	0.3372	0.3400	0.00
09/06/2006	JN10 On 03-August-06			jNote	8.2500	8.3070	0.5587	0.5609	0.00
09/06/2006	JN10 On 02-November-06			jNote	8.2700	8.3260	0.5591	0.5613	0.00
09/06/2006	JROD On 30-June-06			jRod	6.9100	6.8070	0.0021	0.0028	0.00
09/06/2006	JROD On 31-July-06			jRod	7.1300	6.8940	0.0016	0.0026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2006	JROD On 31-August-06			jRod	7.4000	7.0350	0.0009	0.0022	0.00
09/06/2006	R153 On 01-February-07			Bond Future	7.9100	8.0180	121.2311	120.8673	0.00
09/06/2006	R153 On 03-August-06			Bond Future	7.9100	7.9470	123.0761	122.9287	754.00
09/06/2006	R153 On 02-November-06			Bond Future	7.9000	7.9910	118.9401	118.5981	0.00
09/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	6371	5100	6371	5100	0.00
09/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11562	13711	11562	13711	0.00
09/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2942	2207	2942	2207	0.00
09/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	17150	19835	17150	19835	0.00
09/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	24202	21551	24202	21551	0.00
09/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	24202	21551	24202	21551	0.00
09/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2858	3628	2858	3628	0.00
09/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2858	3628	2858	3628	0.00
09/06/2006	R157 On 01-February-07			Bond Future	8.0800	8.1440	138.5134	138.0178	0.00
09/06/2006	R157 On 03-August-06			Bond Future	8.0600	8.0950	139.9295	139.6808	121.00
09/06/2006	R157 On 02-November-06			Bond Future	8.0600	8.1240	135.8976	135.4271	0.00
09/06/2006	R186 On 01-February-07			Bond Future	7.8200	7.8650	128.1803	127.6057	0.00
09/06/2006	R186 On 03-August-06			Bond Future	7.8200	7.8520	128.5059	128.0567	37.00
09/06/2006	R186 On 02-November-06			Bond Future	7.8200	7.8620	130.9546	130.4123	0.00
09/06/2006	R194 On 01-February-07			Bond Future	7.8600	8.1220	106.5219	106.2541	0.00
09/06/2006	R194 On 03-August-06			Bond Future	7.8100	7.9260	107.5296	107.3570	55.00
09/06/2006	R194 On 02-November-06			Bond Future	7.8300	8.0340	104.5079	104.2583	0.00
09/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3415	2339	3415	2339	0.00
09/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4514	6116	4514	6116	0.00
09/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6454	4853	6454	4853	0.00
09/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2481	3558	2481	3558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2006	R201 On 01-February-07			Bond Future	8.0800	8.1440	104.9365	104.5844	0.00
09/06/2006	R201 On 03-August-06			Bond Future	8.0600	8.1000	105.2850	105.0266	26.00
09/06/2006	R201 On 02-November-06			Bond Future	8.0700	8.1270	107.2891	106.9585	0.00
09/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4298	3665	4298	3665	0.00
09/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	39382	42270	39382	42270	0.00
09/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	43846	41174	43846	41174	0.00
09/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4014	4648	4014	4648	0.00
09/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	56049	53115	56049	53115	0.00
09/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2025	2398	2025	2398	0.00
09/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	67	48	67	48	0.00
09/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	82446	85948	82446	85948	0.00
09/06/2006	R203 On 01-February-07			Bond Future	8.0900	8.1500	104.3931	103.9693	0.00
09/06/2006	R203 On 03-August-06			Bond Future	8.0700	8.1100	104.6001	104.2718	111.00
09/06/2006	R203 On 02-November-06			Bond Future	8.0800	8.1340	102.4188	102.0168	0.00
09/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	48981	45883	48981	45883	0.00
09/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	48981	45883	48981	45883	0.00
09/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	48981	45883	48981	45883	0.00
09/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	48981	45883	48981	45883	0.00
09/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	48981	45883	48981	45883	0.00
09/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	48981	45883	48981	45883	0.00
09/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	503	688	503	688	0.00
09/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	503	688	503	688	0.00
09/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	503	688	503	688	0.00
09/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	503	688	503	688	0.00
09/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	503	688	503	688	0.00
09/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	503	688	503	688	0.00
09/06/2006	R204 On 01-February-07			Bond Future	8.0700	8.1430	100.4595	99.9425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2006	R204 On 03-August-06			Bond Future	8.0600	8.1090	100.6082	100.1925	83.00
09/06/2006	R204 On 02-November-06			Bond Future	8.0700	8.1300	102.5269	102.0333	0.00
09/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	28147	25261	28147	25261	0.00
09/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14184	16234	14184	16234	0.00
09/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	18211	16046	18211	16046	0.00
09/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	23180	25951	23180	25951	0.00
09/06/2006	R207 On 01-February-07			Bond Future	8.0400	8.1170	94.1200	93.5668	0.00
09/06/2006	R207 On 03-August-06			Bond Future	8.0300	8.0900	94.1164	93.6592	0.00
09/06/2006	R207 On 02-November-06			Bond Future	8.0400	8.1080	95.9131	95.3766	0.00