



# Derivatives Weekly Statistics Report

From 2006/09/04 To 2006/09/08

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	GOVI On 01-February-07			jGovi	240.4200	240.0580	240.4200	240.0580	0.00
04/09/2006	GOVI On 02-November-06			jGovi	235.3700	235.0060	235.3670	235.0060	886.00
04/09/2006	J153 On 31-August-10			jSwap	9.3000	9.3090	0.0592	0.0594	0.00
04/09/2006	J157 On 15-September-15			jSwap	9.0200	9.0240	0.0992	0.0992	0.00
04/09/2006	J186 On 21-December-26			jSwap	8.8700	8.8860	0.1297	0.1309	0.00
04/09/2006	J194 On 28-February-08			jSwap	9.1300	9.1240	0.0224	0.0223	0.00
04/09/2006	J201 On 22-December-14			jSwap	9.1300	9.1290	0.0961	0.0961	0.00
04/09/2006	J203 On 15-September-17			jSwap	8.9700	8.9730	0.1073	0.1078	0.00
04/09/2006	J204 On 21-December-18			jSwap	9.0000	9.0040	0.1121	0.1126	0.00
04/09/2006	J207 On 15-January-20			jSwap	8.9800	8.9920	0.0763	0.0769	0.00
04/09/2006	JBAR On 21-December-05			jBar	0.0000	8.2280	0.0000	0.0000	0.00
04/09/2006	JFRA On 01-February-07			jFra	9.1400	9.1360	0.0223	0.0223	0.00
04/09/2006	JFRA On 07-February-08			jFra	9.3300	9.3240	0.0227	0.0227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	JFRA On 03-May-07			jFra	9.2700	9.2740	0.0226	0.0226	0.00
04/09/2006	JFRA On 02-August-07			jFra	9.3700	9.3120	0.0228	0.0227	0.00
04/09/2006	JFRA On 02-November-06			jFra	8.7000	8.7020	0.0212	0.0212	0.00
04/09/2006	JFRA On 01-November-07			jFra	9.3200	9.3300	0.0244	0.0244	0.00
04/09/2006	JN02 On 02-November-06			jNote	9.2200	9.2150	0.1678	0.1677	0.00
04/09/2006	JN05 On 02-November-06			jNote	9.2400	9.2520	0.3669	0.3674	0.00
04/09/2006	JN10 On 02-November-06			jNote	9.0300	9.0390	0.5884	0.5886	0.00
04/09/2006	JROD On 31-January-07			jRod	8.2900	8.2980	0.0016	0.0020	0.00
04/09/2006	JROD On 28-February-07			jRod	8.4900	8.4980	0.0025	0.0029	0.00
04/09/2006	JROD On 29-September-06			jRod	7.5500	7.5610	0.0009	0.0005	0.00
04/09/2006	JROD On 31-October-06			jRod	7.8900	7.9110	0.0001	0.0003	0.00
04/09/2006	JROD On 30-November-06			jRod	8.1800	8.2170	0.0006	0.0011	0.00
04/09/2006	JROD On 29-December-06			jRod	8.0100	8.0240	0.0002	0.0007	0.00
04/09/2006	R153 On 01-February-07			Bond Future	8.9100	8.7550	117.9439	118.4451	0.00
04/09/2006	R153 On 02-November-06			Bond Future	8.7800	8.8100	115.8348	115.7314	418.00
04/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3820	3675	3820	3675	0.00
04/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3820	3675	3820	3675	0.00
04/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13531	14420	13531	14420	0.00
04/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13531	14420	13531	14420	0.00
04/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	153	154	153	154	0.00
04/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36397	37432	36397	37432	0.00
04/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	38	39	38	39	0.00
04/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45299	46335	45299	46335	0.00
04/09/2006	R157 On 01-February-07			Bond Future	8.8200	8.8240	133.1887	133.1255	0.00
04/09/2006	R157 On 02-November-06			Bond Future	8.7900	8.8100	130.5113	130.3675	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R186 On 01-February-07			Bond Future	8.5400	8.5760	119.9294	119.5402	0.00
04/09/2006	R186 On 02-November-06			Bond Future	8.5500	8.5800	122.5976	122.2173	59.00
04/09/2006	R194 On 01-February-07			Bond Future	9.0800	9.0420	105.2962	105.3291	0.00
04/09/2006	R194 On 02-November-06			Bond Future	8.9900	8.9660	103.0758	103.1065	0.00
04/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1190	1290	1190	1290	0.00
04/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9475	9246	9475	9246	0.00
04/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	345	388	345	388	0.00
04/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13701	13414	13701	13414	0.00
04/09/2006	R201 On 01-February-07			Bond Future	8.7800	8.8180	100.9383	100.7316	0.00
04/09/2006	R201 On 02-November-06			Bond Future	8.7800	8.8140	103.1400	102.9401	26.00
04/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12349	11729	12349	11729	0.00
04/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14008	15387	14008	15387	0.00
04/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14995	14359	14995	14359	0.00
04/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28024	29455	28024	29455	0.00
04/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16243	15567	16243	15567	0.00
04/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26434	27824	26434	27824	0.00
04/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20726	19773	20726	19773	0.00
04/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8194	9239	8194	9239	0.00
04/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1423	1347	1423	1347	0.00
04/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76489	78480	76489	78480	0.00
04/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	134	128	134	128	0.00
04/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	122495	124556	122495	124556	0.00
04/09/2006	R203 On 01-February-07			Bond Future	8.7400	8.7760	99.9245	99.6848	0.00
04/09/2006	R203 On 02-November-06			Bond Future	8.7400	8.7720	97.8190	97.5825	0.00
04/09/2006	R204 On 01-February-07			Bond Future	8.7100	8.7500	95.7998	95.5465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2006	R204 On 02-November-06			Bond Future	8.7100	8.7500	97.7430	97.4869	0.00
04/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4206	3976	4206	3976	0.00
04/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	38081	40413	38081	40413	0.00
04/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1539	1466	1539	1466	0.00
04/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54347	56836	54347	56836	0.00
04/09/2006	R207 On 01-February-07			Bond Future	8.6900	8.7220	89.4022	89.1473	0.00
04/09/2006	R207 On 02-November-06			Bond Future	8.6900	8.7240	91.0881	90.8308	0.00
05/09/2006	GOVI On 01-February-07			jGovi	240.5600	240.4200	240.5610	240.4200	0.00
05/09/2006	GOVI On 02-November-06			jGovi	235.5200	235.3670	235.5170	235.3670	886.00
05/09/2006	J153 On 31-August-10			jSwap	9.2800	9.3010	0.0586	0.0592	0.00
05/09/2006	J157 On 15-September-15			jSwap	9.0200	9.0230	0.0993	0.0992	0.00
05/09/2006	J186 On 21-December-26			jSwap	8.9200	8.8720	0.1344	0.1297	0.00
05/09/2006	J194 On 28-February-08			jSwap	9.1300	9.1340	0.0223	0.0224	0.00
05/09/2006	J201 On 22-December-14			jSwap	9.1200	9.1260	0.0959	0.0961	0.00
05/09/2006	J203 On 15-September-17			jSwap	8.9700	8.9660	0.1077	0.1073	0.00
05/09/2006	J204 On 21-December-18			jSwap	9.0100	8.9950	0.1132	0.1121	0.00
05/09/2006	J207 On 15-January-20			jSwap	9.0100	8.9820	0.0781	0.0763	0.00
05/09/2006	JBAR On 21-December-05			jBar	8.2200	0.0000	0.0000	0.0000	0.00
05/09/2006	JFRA On 01-February-07			jFra	9.1200	9.1380	0.0222	0.0223	0.00
05/09/2006	JFRA On 07-February-08			jFra	9.3300	9.3320	0.0227	0.0227	0.00
05/09/2006	JFRA On 03-May-07			jFra	9.2800	9.2710	0.0226	0.0226	0.00

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05/09/2006	JFRA On 02-August-07			jFra	9.3400	9.3650	0.0228	0.0228	0.00
05/09/2006	JFRA On 02-November-06			jFra	8.6900	8.7000	0.0212	0.0212	0.00
05/09/2006	JFRA On 01-November-07			jFra	9.3300	9.3230	0.0244	0.0244	0.00
05/09/2006	JN02 On 02-November-06			jNote	9.2100	9.2190	0.1676	0.1678	0.00
05/09/2006	JN05 On 02-November-06			jNote	9.2200	9.2370	0.3665	0.3669	0.00
05/09/2006	JN10 On 02-November-06			jNote	9.0300	9.0330	0.5887	0.5884	0.00
05/09/2006	JROD On 31-January-07			jRod	8.3000	8.2860	0.0016	0.0016	0.00
05/09/2006	JROD On 28-February-07			jRod	8.5200	8.4900	0.0027	0.0025	0.00
05/09/2006	JROD On 29-September-06			jRod	7.5400	7.5480	0.0009	0.0009	0.00
05/09/2006	JROD On 31-October-06			jRod	7.8700	7.8850	0.0001	0.0001	0.00
05/09/2006	JROD On 30-November-06			jRod	8.1600	8.1830	0.0006	0.0006	0.00
05/09/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0002	0.00
05/09/2006	R153 On 01-February-07			Bond Future	8.7000	8.9100	118.6204	117.9439	0.00
05/09/2006	R153 On 02-November-06			Bond Future	8.7900	8.7800	115.8141	115.8348	418.00
05/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3699	3820	3699	3820	0.00
05/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3699	3820	3699	3820	0.00
05/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13616	13531	13616	13531	0.00
05/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13616	13531	13616	13531	0.00
05/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	141	153	141	153	0.00
05/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36591	36397	36591	36397	0.00
05/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	34	38	34	38	0.00
05/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45502	45299	45502	45299	0.00
05/09/2006	R157 On 01-February-07			Bond Future	8.7700	8.8150	133.4910	133.1887	0.00
05/09/2006	R157 On 02-November-06			Bond Future	8.7900	8.7900	130.5041	130.5113	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2006	R186 On 01-February-07			Bond Future	8.5300	8.5400	120.0378	119.9294	0.00
05/09/2006	R186 On 02-November-06			Bond Future	8.5300	8.5450	122.7175	122.5976	59.00
05/09/2006	R194 On 01-February-07			Bond Future	9.0600	9.0750	105.3131	105.2962	0.00
05/09/2006	R194 On 02-November-06			Bond Future	8.9700	8.9910	103.0979	103.0758	0.00
05/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1216	1190	1216	1190	0.00
05/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9331	9475	9331	9475	0.00
05/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	354	345	354	345	0.00
05/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13541	13701	13541	13701	0.00
05/09/2006	R201 On 01-February-07			Bond Future	8.7700	8.7810	100.9943	100.9383	0.00
05/09/2006	R201 On 02-November-06			Bond Future	8.7700	8.7790	103.1971	103.1400	26.00
05/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12517	12349	12517	12349	0.00
05/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13605	14008	13605	14008	0.00
05/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15159	14995	15159	14995	0.00
05/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27628	28024	27628	28024	0.00
05/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16418	16243	16418	16243	0.00
05/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26049	26434	26049	26434	0.00
05/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20993	20726	20993	20726	0.00
05/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7889	8194	7889	8194	0.00
05/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1440	1423	1440	1423	0.00
05/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75947	76489	75947	76489	0.00
05/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	136	134	136	134	0.00
05/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	121937	122495	121937	122495	0.00
05/09/2006	R203 On 01-February-07			Bond Future	8.7200	8.7400	100.0648	99.9245	0.00
05/09/2006	R203 On 02-November-06			Bond Future	8.7200	8.7370	97.9544	97.8190	0.00
05/09/2006	R204 On 01-February-07			Bond Future	8.7000	8.7140	95.9056	95.7998	0.00
05/09/2006	R204 On 02-November-06			Bond Future	8.7000	8.7140	97.8501	97.7430	0.00

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05/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4329	4206	4329	4206	0.00
05/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37135	38081	37135	38081	0.00
05/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1583	1539	1583	1539	0.00
05/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53322	54347	53322	54347	0.00
05/09/2006	R207 On 01-February-07			Bond Future	8.6700	8.6860	89.4945	89.4022	0.00
05/09/2006	R207 On 02-November-06			Bond Future	8.6800	8.6880	91.1741	91.0881	0.00
06/09/2006	GOVI On 01-February-07			jGovi	239.9800	240.5610	239.9810	240.5610	0.00
06/09/2006	GOVI On 02-November-06			jGovi	234.9500	235.5170	234.9460	235.5170	901.00
06/09/2006	GOVI On 03-May-07			jGovi	245.3200	0.0000	245.3240	0.0000	0.00
06/09/2006	GOVI On 02-August-07			jGovi	250.8600	0.0000	250.8580	0.0000	0.00
06/09/2006	J153 On 31-August-10			jSwap	9.3200	9.2830	0.0600	0.0586	0.00
06/09/2006	J157 On 15-September-15			jSwap	9.0700	9.0240	0.1019	0.0993	0.00
06/09/2006	J186 On 21-December-26			jSwap	8.9900	8.9240	0.1401	0.1344	0.00
06/09/2006	J194 On 28-February-08			jSwap	9.1500	9.1280	0.0227	0.0223	0.00
06/09/2006	J201 On 22-December-14			jSwap	9.1700	9.1220	0.0984	0.0959	0.00
06/09/2006	J203 On 15-September-17			jSwap	9.0200	8.9700	0.1113	0.1077	0.00
06/09/2006	J204 On 21-December-18			jSwap	9.0700	9.0100	0.1172	0.1132	0.00
06/09/2006	J207 On 15-January-20			jSwap	9.0700	9.0060	0.0825	0.0781	0.00
06/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
06/09/2006	JFRA On 01-February-07			jFra	9.1500	9.1170	0.0223	0.0222	0.00
06/09/2006	JFRA On 07-February-08			jFra	9.3400	9.3250	0.0228	0.0227	0.00

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06/09/2006	JFRA On 03-May-07			jFra	9.3100	9.2770	0.0227	0.0226	0.00
06/09/2006	JFRA On 02-August-07			jFra	9.3600	9.3410	0.0228	0.0228	0.00
06/09/2006	JFRA On 02-November-06			jFra	8.6900	8.6880	0.0212	0.0212	0.00
06/09/2006	JFRA On 01-November-07			jFra	9.3800	9.3320	0.0246	0.0244	0.00
06/09/2006	JN02 On 02-November-06			jNote	9.2400	9.2090	0.1681	0.1676	0.00
06/09/2006	JN02 On 01-February-07			jNote	9.3300	0.0000	0.1695	0.0000	0.00
06/09/2006	JN02 On 03-May-07			jNote	9.3600	0.0000	0.1699	0.0000	0.00
06/09/2006	JN02 On 02-August-07			jNote	9.3600	0.0000	0.1700	0.0000	0.00
06/09/2006	JN05 On 02-November-06			jNote	9.2700	9.2230	0.3679	0.3665	0.00
06/09/2006	JN05 On 01-February-07			jNote	9.3000	0.0000	0.3686	0.0000	0.00
06/09/2006	JN05 On 03-May-07			jNote	9.3000	0.0000	0.3685	0.0000	0.00
06/09/2006	JN05 On 02-August-07			jNote	9.2900	0.0000	0.3682	0.0000	0.00
06/09/2006	JN10 On 02-November-06			jNote	9.0900	9.0340	0.5907	0.5887	0.00
06/09/2006	JN10 On 01-February-07			jNote	9.0900	0.0000	0.5906	0.0000	0.00
06/09/2006	JN10 On 03-May-07			jNote	9.0800	0.0000	0.5901	0.0000	0.00
06/09/2006	JN10 On 02-August-07			jNote	9.0700	0.0000	0.5894	0.0000	0.00
06/09/2006	JROD On 31-January-07			jRod	8.2900	8.2960	0.0016	0.0016	0.00
06/09/2006	JROD On 28-February-07			jRod	8.5100	8.5170	0.0026	0.0027	0.00
06/09/2006	JROD On 29-September-06			jRod	7.5400	7.5420	0.0009	0.0009	0.00
06/09/2006	JROD On 31-October-06			jRod	7.8600	7.8670	0.0002	0.0001	0.00
06/09/2006	JROD On 30-November-06			jRod	8.1500	8.1630	0.0006	0.0006	0.00
06/09/2006	JROD On 29-December-06			jRod	8.0000	8.0040	0.0002	0.0002	0.00
06/09/2006	R153 On 01-February-07			Bond Future	8.7500	8.7010	118.4613	118.6204	0.00
06/09/2006	R153 On 02-November-06			Bond Future	8.8300	8.7860	115.6728	115.8141	418.00
06/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3230	3699	3230	3699	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3230	3699	3230	3699	0.00
06/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14559	13616	14559	13616	0.00
06/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14559	13616	14559	13616	0.00
06/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	106	141	106	141	0.00
06/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37970	36591	37970	36591	0.00
06/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24	34	24	34	0.00
06/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46905	45502	46905	45502	0.00
06/09/2006	R153 On 03-May-07			Bond Future	8.7200	0.0000	114.4930	0.0000	0.00
06/09/2006	R153 On 02-August-07			Bond Future	8.6700	0.0000	117.0767	0.0000	0.00
06/09/2006	R157 On 01-February-07			Bond Future	8.8300	8.7720	133.0834	133.4910	0.00
06/09/2006	R157 On 02-November-06			Bond Future	8.8400	8.7910	130.1450	130.5041	16.00
06/09/2006	R157 On 03-May-07			Bond Future	8.8200	0.0000	129.2164	0.0000	0.00
06/09/2006	R157 On 02-August-07			Bond Future	8.8000	0.0000	132.1308	0.0000	0.00
06/09/2006	R186 On 01-February-07			Bond Future	8.5900	8.5300	119.3679	120.0378	0.00
06/09/2006	R186 On 02-November-06			Bond Future	8.6000	8.5340	122.0549	122.7175	59.00
06/09/2006	R186 On 03-May-07			Bond Future	8.5800	0.0000	122.0334	0.0000	0.00
06/09/2006	R186 On 02-August-07			Bond Future	8.5600	0.0000	119.4798	0.0000	0.00
06/09/2006	R194 On 01-February-07			Bond Future	9.1100	9.0580	105.2592	105.3131	0.00
06/09/2006	R194 On 02-November-06			Bond Future	9.0200	8.9730	103.0428	103.0979	0.00
06/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1096	1216	1096	1216	0.00
06/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9750	9331	9750	9331	0.00
06/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	308	354	308	354	0.00
06/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14033	13541	14033	13541	0.00
06/09/2006	R194 On 03-May-07			Bond Future	9.1200	0.0000	102.5203	0.0000	0.00
06/09/2006	R194 On 02-August-07			Bond Future	9.0700	0.0000	104.8355	0.0000	0.00
06/09/2006	R201 On 01-February-07			Bond Future	8.8200	8.7710	100.6982	100.9943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2006	R201 On 02-November-06			Bond Future	8.8200	8.7690	102.9116	103.1971	26.00
06/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	11047	12517	11047	12517	0.00
06/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14990	13605	14990	13605	0.00
06/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13895	15159	13895	15159	0.00
06/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29325	27628	29325	27628	0.00
06/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15089	16418	15089	16418	0.00
06/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27681	26049	27681	26049	0.00
06/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19049	20993	19049	20993	0.00
06/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8801	7889	8801	7889	0.00
06/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1227	1440	1227	1440	0.00
06/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78695	75947	78695	75947	0.00
06/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	109	136	109	136	0.00
06/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	124871	121937	124871	121937	0.00
06/09/2006	R201 On 03-May-07			Bond Future	8.8200	0.0000	102.9447	0.0000	0.00
06/09/2006	R201 On 02-August-07			Bond Future	8.8000	0.0000	100.8440	0.0000	0.00
06/09/2006	R203 On 01-February-07			Bond Future	8.7700	8.7190	99.7180	100.0648	0.00
06/09/2006	R203 On 02-November-06			Bond Future	8.7700	8.7170	97.6163	97.9544	0.00
06/09/2006	R203 On 03-May-07			Bond Future	8.7600	0.0000	97.7603	0.0000	0.00
06/09/2006	R203 On 02-August-07			Bond Future	8.7400	0.0000	99.9653	0.0000	0.00
06/09/2006	R204 On 01-February-07			Bond Future	8.7500	8.6990	95.5465	95.9056	0.00
06/09/2006	R204 On 02-November-06			Bond Future	8.7500	8.6990	97.4940	97.8501	0.00
06/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3559	4329	3559	4329	0.00
06/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	39925	37135	39925	37135	0.00
06/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1236	1583	1236	1583	0.00
06/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56535	53322	56535	53322	0.00
06/09/2006	R204 On 03-May-07			Bond Future	8.7400	0.0000	97.6767	0.0000	0.00
06/09/2006	R204 On 02-August-07			Bond Future	8.7300	0.0000	95.8343	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
06/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	11507	0	11507	0	0.00
06/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	27282	0	27282	0	0.00
06/09/2006	R207 On 01-February-07			Bond Future	8.7300	8.6730	89.1120	89.4945	0.00
06/09/2006	R207 On 02-November-06			Bond Future	8.7300	8.6760	90.8023	91.1741	0.00
06/09/2006	R207 On 03-May-07			Bond Future	8.7200	0.0000	91.1022	0.0000	0.00
06/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	15795	0	15795	0	0.00
06/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	13628	0	13628	0	0.00
06/09/2006	R207 On 02-August-07			Bond Future	8.7100	0.0000	89.5084	0.0000	0.00
07/09/2006	GOVI On 01-February-07			jGovi	239.2600	239.9810	239.2610	239.9810	0.00
07/09/2006	GOVI On 03-May-07			jGovi	244.6100	245.3240	244.6050	245.3240	0.00
07/09/2006	GOVI On 02-August-07			jGovi	250.1500	250.8580	250.1500	250.8580	0.00
07/09/2006	GOVI On 02-November-06			jGovi	234.2400	234.9460	234.2400	234.9460	901.00
07/09/2006	J153 On 31-August-10			jSwap	9.4000	9.3240	0.0625	0.0600	0.00
07/09/2006	J157 On 15-September-15			jSwap	9.1400	9.0650	0.1062	0.1019	0.00
07/09/2006	J186 On 21-December-26			jSwap	8.9900	8.9910	0.1394	0.1401	0.00
07/09/2006	J194 On 28-February-08			jSwap	9.2300	9.1510	0.0238	0.0227	0.00
07/09/2006	J201 On 22-December-14			jSwap	9.2400	9.1660	0.1023	0.0984	0.00
07/09/2006	J203 On 15-September-17			jSwap	9.0900	9.0220	0.1158	0.1113	0.00
07/09/2006	J204 On 21-December-18			jSwap	9.1200	9.0670	0.1208	0.1172	0.00
07/09/2006	J207 On 15-January-20			jSwap	9.1100	9.0650	0.0854	0.0825	0.00
07/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	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
07/09/2006	JFRA On 01-February-07			jFra	9.2200	9.1460	0.0225	0.0223	0.00
07/09/2006	JFRA On 07-February-08			jFra	9.4200	9.3420	0.0229	0.0228	0.00
07/09/2006	JFRA On 03-May-07			jFra	9.4200	9.3110	0.0229	0.0227	0.00
07/09/2006	JFRA On 02-August-07			jFra	9.4500	9.3640	0.0230	0.0228	0.00
07/09/2006	JFRA On 02-November-06			jFra	8.7600	8.6940	0.0214	0.0212	0.00
07/09/2006	JFRA On 01-November-07			jFra	9.5200	9.3810	0.0249	0.0246	0.00
07/09/2006	JN02 On 01-February-07			jNote	9.4200	9.3270	0.1710	0.1695	0.00
07/09/2006	JN02 On 03-May-07			jNote	9.4500	9.3560	0.1714	0.1699	0.00
07/09/2006	JN02 On 02-August-07			jNote	9.4500	9.3620	0.1714	0.1700	0.00
07/09/2006	JN02 On 02-November-06			jNote	9.3300	9.2380	0.1696	0.1681	0.00
07/09/2006	JN05 On 01-February-07			jNote	9.3800	9.2980	0.3709	0.3686	0.00
07/09/2006	JN05 On 03-May-07			jNote	9.3800	9.3000	0.3708	0.3685	0.00
07/09/2006	JN05 On 02-August-07			jNote	9.3600	9.2910	0.3703	0.3682	0.00
07/09/2006	JN05 On 02-November-06			jNote	9.3500	9.2660	0.3703	0.3679	0.00
07/09/2006	JN10 On 01-February-07			jNote	9.1700	9.0930	0.5937	0.5906	0.00
07/09/2006	JN10 On 03-May-07			jNote	9.1600	9.0830	0.5930	0.5901	0.00
07/09/2006	JN10 On 02-August-07			jNote	9.1400	9.0670	0.5921	0.5894	0.00
07/09/2006	JN10 On 02-November-06			jNote	9.1700	9.0860	0.5939	0.5907	0.00
07/09/2006	JROD On 31-January-07			jRod	8.3000	8.2880	0.0016	0.0016	0.00
07/09/2006	JROD On 28-February-07			jRod	8.5300	8.5090	0.0027	0.0026	0.00
07/09/2006	JROD On 30-March-07			jRod	8.3300	0.0000	0.0026	0.0000	0.00
07/09/2006	JROD On 30-April-07			jRod	8.5500	0.0000	0.0041	0.0000	0.00
07/09/2006	JROD On 31-May-07			jRod	8.7200	0.0000	0.0054	0.0000	0.00
07/09/2006	JROD On 29-September-06			jRod	7.5300	7.5380	0.0010	0.0009	0.00
07/09/2006	JROD On 31-October-06			jRod	7.8500	7.8590	0.0002	0.0002	0.00
07/09/2006	JROD On 30-November-06			jRod	8.1400	8.1520	0.0005	0.0006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	JROD On 29-December-06			jRod	7.9900	7.9970	0.0001	0.0002	0.00
07/09/2006	R153 On 01-February-07			Bond Future	8.8300	8.7500	118.2055	118.4613	0.00
07/09/2006	R153 On 03-May-07			Bond Future	8.8000	8.7200	114.2380	114.4930	0.00
07/09/2006	R153 On 02-August-07			Bond Future	8.7600	8.6700	116.8306	117.0767	0.00
07/09/2006	R153 On 02-November-06			Bond Future	8.8900	8.8270	115.4630	115.6728	418.00
07/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2632	3230	2632	3230	0.00
07/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2632	3230	2632	3230	0.00
07/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	16059	14559	16059	14559	0.00
07/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	16059	14559	16059	14559	0.00
07/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	71	106	71	106	0.00
07/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40032	37970	40032	37970	0.00
07/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15	24	15	24	0.00
07/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48994	46905	48994	46905	0.00
07/09/2006	R157 On 01-February-07			Bond Future	8.9000	8.8300	132.6009	133.0834	0.00
07/09/2006	R157 On 03-May-07			Bond Future	8.8900	8.8190	128.7242	129.2164	0.00
07/09/2006	R157 On 02-August-07			Bond Future	8.8700	8.8000	131.6497	132.1308	0.00
07/09/2006	R157 On 02-November-06			Bond Future	8.9000	8.8410	129.7445	130.1450	18.00
07/09/2006	R186 On 01-February-07			Bond Future	8.6600	8.5920	118.6399	119.3679	0.00
07/09/2006	R186 On 03-May-07			Bond Future	8.6500	8.5800	121.2979	122.0334	0.00
07/09/2006	R186 On 02-August-07			Bond Future	8.6300	8.5640	118.7364	119.4798	0.00
07/09/2006	R186 On 02-November-06			Bond Future	8.6600	8.5950	121.3444	122.0549	59.00
07/09/2006	R194 On 01-February-07			Bond Future	9.1700	9.1120	105.2044	105.2592	0.00
07/09/2006	R194 On 03-May-07			Bond Future	9.1900	9.1240	102.4723	102.5203	0.00
07/09/2006	R194 On 02-August-07			Bond Future	9.1400	9.0720	104.7980	104.8355	0.00
07/09/2006	R194 On 02-November-06			Bond Future	9.0600	9.0180	102.9889	103.0428	0.00
07/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	983	1096	983	1096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10186	9750	10186	9750	0.00
07/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	265	308	265	308	0.00
07/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14539	14033	14539	14033	0.00
07/09/2006	R201 On 01-February-07			Bond Future	8.8900	8.8240	100.3143	100.6982	0.00
07/09/2006	R201 On 03-May-07			Bond Future	8.8900	8.8150	102.5583	102.9447	0.00
07/09/2006	R201 On 02-August-07			Bond Future	8.8700	8.7990	100.4609	100.8440	0.00
07/09/2006	R201 On 02-November-06			Bond Future	8.8900	8.8190	102.5306	102.9116	26.00
07/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	9281	11047	9281	11047	0.00
07/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	17034	14990	17034	14990	0.00
07/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	12376	13895	12376	13895	0.00
07/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31645	29325	31645	29325	0.00
07/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13486	15089	13486	15089	0.00
07/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29917	27681	29917	27681	0.00
07/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16629	19049	16629	19049	0.00
07/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10190	8801	10190	8801	0.00
07/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	994	1227	994	1227	0.00
07/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	82300	78695	82300	78695	0.00
07/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	82	109	82	109	0.00
07/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	128683	124871	128683	124871	0.00
07/09/2006	R203 On 01-February-07			Bond Future	8.8400	8.7710	99.2605	99.7180	0.00
07/09/2006	R203 On 03-May-07			Bond Future	8.8300	8.7610	97.3022	97.7603	0.00
07/09/2006	R203 On 02-August-07			Bond Future	8.8200	8.7440	99.5068	99.9653	0.00
07/09/2006	R203 On 02-November-06			Bond Future	8.8300	8.7670	97.1723	97.6163	0.00
07/09/2006	R204 On 01-February-07			Bond Future	8.8200	8.7500	95.0636	95.5465	0.00
07/09/2006	R204 On 03-May-07			Bond Future	8.8100	8.7410	97.1920	97.6767	0.00
07/09/2006	R204 On 02-August-07			Bond Future	8.8000	8.7270	95.3480	95.8343	0.00
07/09/2006	R204 On 02-November-06			Bond Future	8.8200	8.7490	97.0197	97.4940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2716	3559	2716	3559	0.00
07/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43826	39925	43826	39925	0.00
07/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	880	1236	880	1236	0.00
07/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	60922	56535	60922	56535	0.00
07/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	30836	11507	30836	11507	0.00
07/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	51475	27282	51475	27282	0.00
07/09/2006	R207 On 01-February-07			Bond Future	8.8000	8.7270	88.6335	89.1120	0.00
07/09/2006	R207 On 03-May-07			Bond Future	8.7900	8.7190	90.6138	91.1022	0.00
07/09/2006	R207 On 02-August-07			Bond Future	8.7800	8.7070	89.0242	89.5084	0.00
07/09/2006	R207 On 02-November-06			Bond Future	8.7900	8.7280	90.3336	90.8023	0.00
07/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	23662	15795	23662	15795	0.00
07/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	26378	13628	26378	13628	0.00
08/09/2006	GOVI On 01-February-07			jGovi	239.2700	239.2610	239.2740	239.2610	0.00
08/09/2006	GOVI On 03-May-07			jGovi	244.6000	244.6050	244.6030	244.6050	0.00
08/09/2006	GOVI On 02-August-07			jGovi	250.1200	250.1500	250.1240	250.1500	0.00
08/09/2006	GOVI On 02-November-06			jGovi	234.2600	234.2400	234.2600	234.2400	901.00
08/09/2006	J153 On 31-August-10			jSwap	9.4100	9.4030	0.0625	0.0625	0.00
08/09/2006	J157 On 15-September-15			jSwap	9.1300	9.1350	0.1059	0.1062	0.00
08/09/2006	J186 On 21-December-26			jSwap	9.0000	8.9860	0.1402	0.1394	0.00
08/09/2006	J194 On 28-February-08			jSwap	9.2400	9.2320	0.0238	0.0238	0.00
08/09/2006	J201 On 22-December-14			jSwap	9.2300	9.2380	0.1021	0.1023	0.00
08/09/2006	J203 On 15-September-17			jSwap	9.0900	9.0890	0.1156	0.1158	0.00
08/09/2006	J204 On 21-December-18			jSwap	9.1200	9.1200	0.1208	0.1208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	J207 On 15-January-20			jSwap	9.1100	9.1060	0.0855	0.0854	0.00
08/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
08/09/2006	JFRA On 01-February-07			jFra	9.2200	9.2240	0.0225	0.0225	0.00
08/09/2006	JFRA On 07-February-08			jFra	9.4300	9.4190	0.0230	0.0229	0.00
08/09/2006	JFRA On 03-May-07			jFra	9.4200	9.4200	0.0230	0.0229	0.00
08/09/2006	JFRA On 02-August-07			jFra	9.4900	9.4470	0.0231	0.0230	0.00
08/09/2006	JFRA On 02-November-06			jFra	8.7400	8.7580	0.0213	0.0214	0.00
08/09/2006	JFRA On 01-November-07			jFra	9.4800	9.5180	0.0248	0.0249	0.00
08/09/2006	JN02 On 01-February-07			jNote	9.4200	9.4230	0.1711	0.1710	0.00
08/09/2006	JN02 On 03-May-07			jNote	9.4500	9.4500	0.1715	0.1714	0.00
08/09/2006	JN02 On 02-August-07			jNote	9.4500	9.4510	0.1715	0.1714	0.00
08/09/2006	JN02 On 02-November-06			jNote	9.3300	9.3310	0.1696	0.1696	0.00
08/09/2006	JN05 On 01-February-07			jNote	9.3700	9.3760	0.3708	0.3709	0.00
08/09/2006	JN05 On 03-May-07			jNote	9.3700	9.3760	0.3706	0.3708	0.00
08/09/2006	JN05 On 02-August-07			jNote	9.3500	9.3630	0.3699	0.3703	0.00
08/09/2006	JN05 On 02-November-06			jNote	9.3400	9.3460	0.3702	0.3703	0.00
08/09/2006	JN10 On 01-February-07			jNote	9.1700	9.1730	0.5936	0.5937	0.00
08/09/2006	JN10 On 03-May-07			jNote	9.1600	9.1610	0.5929	0.5930	0.00
08/09/2006	JN10 On 02-August-07			jNote	9.1400	9.1400	0.5920	0.5921	0.00
08/09/2006	JN10 On 02-November-06			jNote	9.1600	9.1670	0.5937	0.5939	0.00
08/09/2006	JROD On 31-January-07			jRod	8.2900	8.2960	0.0019	0.0016	0.00
08/09/2006	JROD On 28-February-07			jRod	8.5200	8.5270	0.0030	0.0027	0.00
08/09/2006	JROD On 30-March-07			jRod	8.3300	8.3340	0.0029	0.0026	0.00
08/09/2006	JROD On 30-April-07			jRod	8.5600	8.5490	0.0045	0.0041	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	JROD On 31-May-07			jRod	8.7400	8.7220	0.0058	0.0054	0.00
08/09/2006	JROD On 29-September-06			jRod	7.5300	7.5330	0.0006	0.0010	0.00
08/09/2006	JROD On 31-October-06			jRod	7.8400	7.8480	0.0002	0.0002	0.00
08/09/2006	JROD On 30-November-06			jRod	8.1300	8.1390	0.0009	0.0005	0.00
08/09/2006	JROD On 29-December-06			jRod	7.9900	7.9940	0.0005	0.0001	0.00
08/09/2006	R153 On 01-February-07			Bond Future	9.0100	8.8290	117.6221	118.2055	0.00
08/09/2006	R153 On 03-May-07			Bond Future	8.8100	8.8040	114.2289	114.2380	0.00
08/09/2006	R153 On 02-August-07			Bond Future	8.7600	8.7570	116.8108	116.8306	0.00
08/09/2006	R153 On 02-November-06			Bond Future	8.8800	8.8880	115.4905	115.4630	418.00
08/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2646	2632	2646	2632	0.00
08/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2646	2632	2646	2632	0.00
08/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	15799	16059	15799	16059	0.00
08/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	15799	16059	15799	16059	0.00
08/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	69	71	69	71	0.00
08/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39756	40032	39756	40032	0.00
08/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14	15	14	15	0.00
08/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48718	48994	48718	48994	0.00
08/09/2006	R157 On 01-February-07			Bond Future	8.9200	8.8990	132.4894	132.6009	0.00
08/09/2006	R157 On 03-May-07			Bond Future	8.8900	8.8910	128.7174	128.7242	0.00
08/09/2006	R157 On 02-August-07			Bond Future	8.8800	8.8720	131.6231	131.6497	0.00
08/09/2006	R157 On 02-November-06			Bond Future	8.8900	8.8970	129.7944	129.7445	18.00
08/09/2006	R186 On 01-February-07			Bond Future	8.6600	8.6600	118.6399	118.6399	0.00
08/09/2006	R186 On 03-May-07			Bond Future	8.6500	8.6490	121.2873	121.2979	0.00
08/09/2006	R186 On 02-August-07			Bond Future	8.6400	8.6340	118.7153	118.7364	0.00
08/09/2006	R186 On 02-November-06			Bond Future	8.6600	8.6610	121.3444	121.3444	59.00
08/09/2006	R194 On 01-February-07			Bond Future	9.1300	9.1670	105.2393	105.2044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R194 On 03-May-07			Bond Future	9.1500	9.1860	102.5017	102.4723	0.00
08/09/2006	R194 On 02-August-07			Bond Future	9.1000	9.1410	104.8181	104.7980	0.00
08/09/2006	R194 On 02-November-06			Bond Future	9.0300	9.0620	103.0268	102.9889	0.00
08/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1038	983	1038	983	0.00
08/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9892	10186	9892	10186	0.00
08/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	285	265	285	265	0.00
08/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14210	14539	14210	14539	0.00
08/09/2006	R201 On 01-February-07			Bond Future	8.8900	8.8930	100.3143	100.3143	0.00
08/09/2006	R201 On 03-May-07			Bond Future	8.8900	8.8860	102.5529	102.5583	0.00
08/09/2006	R201 On 02-August-07			Bond Future	8.8800	8.8710	100.4397	100.4609	0.00
08/09/2006	R201 On 02-November-06			Bond Future	8.8900	8.8860	102.5363	102.5306	26.00
08/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16547	16629	16547	16629	0.00
08/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10051	10190	10051	10190	0.00
08/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	9193	9281	9193	9281	0.00
08/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16889	17034	16889	17034	0.00
08/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	12311	12376	12311	12376	0.00
08/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31580	31645	31580	31645	0.00
08/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13419	13486	13419	13486	0.00
08/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29850	29917	29850	29917	0.00
08/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	978	994	978	994	0.00
08/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	82284	82300	82284	82300	0.00
08/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	79	82	79	82	0.00
08/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	128680	128683	128680	128683	0.00
08/09/2006	R203 On 01-February-07			Bond Future	8.8400	8.8400	99.2605	99.2605	0.00
08/09/2006	R203 On 03-May-07			Bond Future	8.8300	8.8310	97.2957	97.3022	0.00
08/09/2006	R203 On 02-August-07			Bond Future	8.8200	8.8150	99.4939	99.5068	0.00
08/09/2006	R203 On 02-November-06			Bond Future	8.8300	8.8330	97.1723	97.1723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2006	R204 On 01-February-07			Bond Future	8.8200	8.8190	95.0636	95.0636	0.00
08/09/2006	R204 On 03-May-07			Bond Future	8.8100	8.8110	97.1851	97.1920	0.00
08/09/2006	R204 On 02-August-07			Bond Future	8.8000	8.7980	95.3343	95.3480	0.00
08/09/2006	R204 On 02-November-06			Bond Future	8.8200	8.8160	97.0267	97.0197	0.00
08/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2651	2716	2651	2716	0.00
08/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43690	43826	43690	43826	0.00
08/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	847	880	847	880	0.00
08/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	60818	60922	60818	60922	0.00
08/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	30716	30836	30716	30836	0.00
08/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	51491	51475	51491	51475	0.00
08/09/2006	R207 On 01-February-07			Bond Future	8.8000	8.7950	88.6335	88.6335	0.00
08/09/2006	R207 On 03-May-07			Bond Future	8.7900	8.7890	90.6068	90.6138	0.00
08/09/2006	R207 On 02-August-07			Bond Future	8.7800	8.7770	89.0105	89.0242	0.00
08/09/2006	R207 On 02-November-06			Bond Future	8.7900	8.7940	90.3336	90.3336	0.00
08/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	23575	23662	23575	23662	0.00
08/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	26361	26378	26361	26378	0.00