



Derivatives Weekly Statistics Report

From 2006/07/03 To 2006/07/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2006	GOVI On 01-February-07			jGovi	242.5000	241.2170	242.5040	241.2170	0.00
03/07/2006	GOVI On 03-August-06			jGovi	233.2300	231.9020	233.2280	231.9020	571.00
03/07/2006	GOVI On 02-November-06			jGovi	237.7100	236.1660	237.7050	236.1660	350.00
03/07/2006	J153 On 31-August-10			jSwap	8.8400	8.9530	0.0504	0.0545	0.00
03/07/2006	J157 On 15-September-15			jSwap	8.8900	8.9980	0.0898	0.0965	0.00
03/07/2006	J186 On 21-December-26			jSwap	8.7600	8.8480	0.1189	0.1260	0.00
03/07/2006	J194 On 28-February-08			jSwap	8.3800	8.4670	0.0164	0.0179	0.00
03/07/2006	J201 On 22-December-14			jSwap	8.9800	9.0910	0.0869	0.0929	0.00
03/07/2006	J203 On 15-September-17			jSwap	8.8500	8.9620	0.0979	0.1058	0.00
03/07/2006	J204 On 21-December-18			jSwap	8.8700	8.9860	0.1024	0.1101	0.00
03/07/2006	J207 On 15-January-20			jSwap	8.7600	8.8570	0.0623	0.0700	0.00
03/07/2006	JBAR On 21-December-05			jBar	7.5400	7.5410	0.0000	0.0000	0.00
03/07/2006	JFRA On 01-February-07			jFra	8.8400	8.8400	0.0216	0.0216	115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2006	JFRA On 07-February-08			jFra	9.2100	9.3790	0.0224	0.0229	0.00
03/07/2006	JFRA On 03-May-07			jFra	9.0800	9.0830	0.0221	0.0221	0.00
03/07/2006	JFRA On 03-August-06			jFra	7.6500	7.7000	0.0187	0.0188	0.00
03/07/2006	JFRA On 02-August-07			jFra	9.0900	9.2750	0.0222	0.0226	0.00
03/07/2006	JFRA On 02-November-06			jFra	8.3100	8.4390	0.0203	0.0206	0.00
03/07/2006	JFRA On 01-November-07			jFra	9.1600	9.2880	0.0240	0.0243	0.00
03/07/2006	JN02 On 03-August-06			jNote	8.7800	8.8980	0.1608	0.1628	0.00
03/07/2006	JN02 On 02-November-06			jNote	8.9800	9.1070	0.1639	0.1661	0.00
03/07/2006	JN05 On 03-August-06			jNote	8.9700	9.0980	0.3593	0.3634	0.00
03/07/2006	JN05 On 02-November-06			jNote	9.0500	9.1870	0.3614	0.3657	0.00
03/07/2006	JN10 On 03-August-06			jNote	8.8700	8.9910	0.5833	0.5883	0.00
03/07/2006	JN10 On 02-November-06			jNote	8.9100	9.0340	0.5841	0.5892	0.00
03/07/2006	JROD On 31-July-06			jRod	7.0600	7.0760	0.0022	0.0018	0.00
03/07/2006	JROD On 31-August-06			jRod	7.3200	7.3410	0.0015	0.0011	0.00
03/07/2006	R153 On 01-February-07			Bond Future	8.5500	8.6810	119.1254	118.6854	0.00
03/07/2006	R153 On 03-August-06			Bond Future	8.5000	8.5990	120.8778	120.4982	944.00
03/07/2006	R153 On 02-November-06			Bond Future	8.5100	8.7200	116.7640	116.0420	0.00
03/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	11913	8789	11913	8789	0.00
03/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	11913	8789	11913	8789	0.00
03/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12331	16428	12331	16428	0.00
03/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12331	16428	12331	16428	0.00
03/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2300	1399	2300	1399	0.00
03/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29252	35570	29252	35570	0.00
03/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	996	551	996	551	0.00
03/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36965	43741	36965	43741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2006	R157 On 01-February-07			Bond Future	8.6000	8.7280	134.7099	133.8013	0.00
03/07/2006	R157 On 03-August-06			Bond Future	8.5700	8.6660	136.0680	135.3449	121.00
03/07/2006	R157 On 02-November-06			Bond Future	8.5800	8.7200	132.0419	131.0164	0.00
03/07/2006	R186 On 01-February-07			Bond Future	8.2500	8.3740	123.1486	121.7495	0.00
03/07/2006	R186 On 03-August-06			Bond Future	8.2400	8.3700	123.5230	122.0146	63.00
03/07/2006	R186 On 02-November-06			Bond Future	8.2500	8.3720	125.9019	124.5053	0.00
03/07/2006	R194 On 01-February-07			Bond Future	8.7100	8.8700	105.6575	105.5011	0.00
03/07/2006	R194 On 03-August-06			Bond Future	8.4600	8.5800	106.5815	106.3994	208.00
03/07/2006	R194 On 02-November-06			Bond Future	8.6000	8.7370	103.5616	103.3878	0.00
03/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3311	2808	3311	2808	0.00
03/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7984	9043	7984	9043	0.00
03/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1554	1262	1554	1262	0.00
03/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11297	12569	11297	12569	0.00
03/07/2006	R201 On 01-February-07			Bond Future	8.6100	8.7320	101.9008	101.2129	0.00
03/07/2006	R201 On 03-August-06			Bond Future	8.5600	8.6800	102.2429	101.5400	26.00
03/07/2006	R201 On 02-November-06			Bond Future	8.5900	8.7130	104.2106	103.5182	0.00
03/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25065	21478	25065	21478	0.00
03/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16018	19355	16018	19355	0.00
03/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	34339	30022	34339	30022	0.00
03/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11100	13708	11100	13708	0.00
03/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5748	4764	5748	4764	0.00
03/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71190	77085	71190	77085	0.00
03/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1388	1106	1388	1106	0.00
03/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114125	120721	114125	120721	0.00
03/07/2006	R203 On 01-February-07			Bond Future	8.5900	8.7110	100.9660	100.1183	0.00
03/07/2006	R203 On 03-August-06			Bond Future	8.5400	8.6640	101.1840	100.3436	111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2006	R203 On 02-November-06			Bond Future	8.5700	8.6940	98.9648	98.1105	0.00
03/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	17381	11972	17381	11972	0.00
03/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	17381	11972	17381	11972	0.00
03/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	17381	11972	17381	11972	0.00
03/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	17381	11972	17381	11972	0.00
03/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	17381	11972	17381	11972	0.00
03/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	17381	11972	17381	11972	0.00
03/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	3064	6059	3064	6059	0.00
03/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	3064	6059	3064	6059	0.00
03/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	3064	6059	3064	6059	0.00
03/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	3064	6059	3064	6059	0.00
03/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	3064	6059	3064	6059	0.00
03/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3064	6059	3064	6059	0.00
03/07/2006	R204 On 01-February-07			Bond Future	8.5700	8.6870	96.8436	95.9903	0.00
03/07/2006	R204 On 03-August-06			Bond Future	8.5300	8.6490	97.0162	96.1620	83.00
03/07/2006	R204 On 02-November-06			Bond Future	8.5600	8.6740	98.8858	98.0288	0.00
03/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	14134	11499	14134	11499	0.00
03/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	36582	42517	36582	42517	0.00
03/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8028	6311	8028	6311	0.00
03/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	49409	56262	49409	56262	0.00
03/07/2006	R207 On 01-February-07			Bond Future	8.5300	8.6510	90.5040	89.6510	0.00
03/07/2006	R207 On 03-August-06			Bond Future	8.5000	8.6190	90.5351	89.6927	0.00
03/07/2006	R207 On 02-November-06			Bond Future	8.5200	8.6410	92.2729	91.4255	0.00
04/07/2006	GOVI On 01-February-07			jGovi	242.1300	242.5040	242.1260	242.5040	0.00
04/07/2006	GOVI On 03-August-06			jGovi	232.8700	233.2280	232.8720	233.2280	571.00
04/07/2006	GOVI On 02-November-06			jGovi	237.3300	237.7050	237.3340	237.7050	350.00

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04/07/2006	J153 On 31-August-10			jSwap	8.8400	8.8400	0.0503	0.0504	0.00
04/07/2006	J157 On 15-September-15			jSwap	8.8900	8.8880	0.0901	0.0898	0.00
04/07/2006	J186 On 21-December-26			jSwap	8.7700	8.7620	0.1195	0.1189	0.00
04/07/2006	J194 On 28-February-08			jSwap	8.3600	8.3820	0.0159	0.0164	0.00
04/07/2006	J201 On 22-December-14			jSwap	8.9800	8.9800	0.0870	0.0869	0.00
04/07/2006	J203 On 15-September-17			jSwap	8.8500	8.8450	0.0981	0.0979	0.00
04/07/2006	J204 On 21-December-18			jSwap	8.8800	8.8730	0.1027	0.1024	0.00
04/07/2006	J207 On 15-January-20			jSwap	8.7600	8.7570	0.0627	0.0623	0.00
04/07/2006	JBAR On 21-December-05			jBar	0.0000	7.5410	0.0000	0.0000	0.00
04/07/2006	JFRA On 01-February-07			jFra	8.6900	8.8400	0.0212	0.0216	115.00
04/07/2006	JFRA On 07-February-08			jFra	9.1400	9.2080	0.0223	0.0224	0.00
04/07/2006	JFRA On 03-May-07			jFra	8.8800	9.0830	0.0217	0.0221	0.00
04/07/2006	JFRA On 03-August-06			jFra	7.8900	7.6450	0.0193	0.0187	0.00
04/07/2006	JFRA On 02-August-07			jFra	8.9800	9.0910	0.0219	0.0222	0.00
04/07/2006	JFRA On 02-November-06			jFra	8.2900	8.3100	0.0203	0.0203	0.00
04/07/2006	JFRA On 01-November-07			jFra	9.1600	9.1550	0.0240	0.0240	0.00
04/07/2006	JN02 On 03-August-06			jNote	8.7600	8.7800	0.1605	0.1608	0.00
04/07/2006	JN02 On 02-November-06			jNote	8.9400	8.9800	0.1632	0.1639	0.00
04/07/2006	JN05 On 03-August-06			jNote	8.9800	8.9690	0.3597	0.3593	0.00
04/07/2006	JN05 On 02-November-06			jNote	9.0500	9.0520	0.3614	0.3614	0.00
04/07/2006	JN10 On 03-August-06			jNote	8.8800	8.8670	0.5836	0.5833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2006	JN10 On 02-November-06			jNote	8.9100	8.9060	0.5842	0.5841	0.00
04/07/2006	JROD On 31-July-06			jRod	7.0600	7.0640	0.0022	0.0022	0.00
04/07/2006	JROD On 31-August-06			jRod	7.3100	7.3160	0.0015	0.0015	0.00
04/07/2006	R153 On 01-February-07			Bond Future	8.5900	8.5460	118.9882	119.1254	0.00
04/07/2006	R153 On 03-August-06			Bond Future	8.5300	8.4960	120.7634	120.8778	944.00
04/07/2006	R153 On 02-November-06			Bond Future	8.5500	8.5120	116.6281	116.7640	0.00
04/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	11197	11913	11197	11913	0.00
04/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	11197	11913	11197	11913	0.00
04/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12973	12331	12973	12331	0.00
04/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12973	12331	12973	12331	0.00
04/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2060	2300	2060	2300	0.00
04/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30370	29252	30370	29252	0.00
04/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	870	996	870	996	0.00
04/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38198	36965	38198	36965	0.00
04/07/2006	R157 On 01-February-07			Bond Future	8.6400	8.6000	134.3966	134.7099	0.00
04/07/2006	R157 On 03-August-06			Bond Future	8.5400	8.5690	136.3002	136.0680	121.00
04/07/2006	R157 On 02-November-06			Bond Future	8.6200	8.5790	131.7280	132.0419	0.00
04/07/2006	R186 On 01-February-07			Bond Future	8.2700	8.2490	122.9006	123.1486	0.00
04/07/2006	R186 On 03-August-06			Bond Future	8.2600	8.2370	123.2943	123.5230	63.00
04/07/2006	R186 On 02-November-06			Bond Future	8.2700	8.2480	125.6637	125.9019	0.00
04/07/2006	R194 On 01-February-07			Bond Future	8.7600	8.7140	105.6073	105.6575	0.00
04/07/2006	R194 On 03-August-06			Bond Future	8.4900	8.4550	106.5363	106.5815	208.00
04/07/2006	R194 On 02-November-06			Bond Future	8.6400	8.5960	103.5122	103.5616	0.00
04/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3120	3311	3120	3311	0.00
04/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8294	7984	8294	7984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1439	1554	1439	1554	0.00
04/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11683	11297	11683	11297	0.00
04/07/2006	R201 On 01-February-07			Bond Future	8.6500	8.6100	101.6520	101.9008	0.00
04/07/2006	R201 On 03-August-06			Bond Future	8.6000	8.5610	102.0059	102.2429	26.00
04/07/2006	R201 On 02-November-06			Bond Future	8.6400	8.5930	103.9676	104.2106	0.00
04/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23594	25065	23594	25065	0.00
04/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16978	16018	16978	16018	0.00
04/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	32623	34339	32623	34339	0.00
04/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11815	11100	11815	11100	0.00
04/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5297	5748	5297	5748	0.00
04/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73227	71190	73227	71190	0.00
04/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1248	1388	1248	1388	0.00
04/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	116472	114125	116472	114125	0.00
04/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25877	0	25877	0	0.00
04/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31770	0	31770	0	0.00
04/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	27371	0	27371	0	0.00
04/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30426	0	30426	0	0.00
04/07/2006	R203 On 01-February-07			Bond Future	8.6300	8.5850	100.6756	100.9660	0.00
04/07/2006	R203 On 03-August-06			Bond Future	8.5800	8.5430	100.9051	101.1840	111.00
04/07/2006	R203 On 02-November-06			Bond Future	8.6100	8.5690	98.6766	98.9648	0.00
04/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	15215	17381	15215	17381	0.00
04/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	15215	17381	15215	17381	0.00
04/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	15215	17381	15215	17381	0.00
04/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	15215	17381	15215	17381	0.00
04/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	15215	17381	15215	17381	0.00
04/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	15215	17381	15215	17381	0.00
04/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	3687	3064	3687	3064	0.00

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04/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	3687	3064	3687	3064	0.00
04/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	3687	3064	3687	3064	0.00
04/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	3687	3064	3687	3064	0.00
04/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	3687	3064	3687	3064	0.00
04/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3687	3064	3687	3064	0.00
04/07/2006	R204 On 01-February-07			Bond Future	8.6100	8.5670	96.5723	96.8436	0.00
04/07/2006	R204 On 03-August-06			Bond Future	8.5700	8.5320	96.7596	97.0162	83.00
04/07/2006	R204 On 02-November-06			Bond Future	8.5900	8.5550	98.6182	98.8858	0.00
04/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	13094	14134	13094	14134	0.00
04/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	38219	36582	38219	36582	0.00
04/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7319	8028	7319	8028	0.00
04/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	51376	49409	51376	49409	0.00
04/07/2006	R207 On 01-February-07			Bond Future	8.5700	8.5320	90.2663	90.5040	0.00
04/07/2006	R207 On 03-August-06			Bond Future	8.5400	8.5040	90.3069	90.5351	0.00
04/07/2006	R207 On 02-November-06			Bond Future	8.5600	8.5240	92.0400	92.2729	0.00
05/07/2006	GOVI On 01-February-07			jGovi	240.1100	242.1260	240.1140	242.1260	0.00
05/07/2006	GOVI On 03-August-06			jGovi	230.8900	232.8720	230.8860	232.8720	571.00
05/07/2006	GOVI On 02-November-06			jGovi	235.3200	237.3340	235.3150	237.3340	350.00
05/07/2006	J153 On 31-August-10			jSwap	9.0200	8.8380	0.0569	0.0503	0.00
05/07/2006	J157 On 15-September-15			jSwap	9.0800	8.8920	0.1016	0.0901	0.00
05/07/2006	J186 On 21-December-26			jSwap	8.9800	8.7690	0.1374	0.1195	0.00
05/07/2006	J194 On 28-February-08			jSwap	8.4700	8.3550	0.0180	0.0159	0.00
05/07/2006	J201 On 22-December-14			jSwap	9.1800	8.9810	0.0981	0.0870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2006	J203 On 15-September-17			jSwap	9.0400	8.8480	0.1112	0.0981	0.00
05/07/2006	J204 On 21-December-18			jSwap	9.0800	8.8770	0.1167	0.1027	0.00
05/07/2006	J207 On 15-January-20			jSwap	8.9500	8.7620	0.0777	0.0627	0.00
05/07/2006	JBAR On 21-December-05			jBar	7.5400	0.0000	0.0000	0.0000	0.00
05/07/2006	JFRA On 01-February-07			jFra	8.8400	8.6910	0.0216	0.0212	115.00
05/07/2006	JFRA On 07-February-08			jFra	9.3400	9.1420	0.0227	0.0223	0.00
05/07/2006	JFRA On 03-May-07			jFra	9.0600	8.8780	0.0221	0.0217	0.00
05/07/2006	JFRA On 03-August-06			jFra	7.9100	7.8880	0.0193	0.0193	0.00
05/07/2006	JFRA On 02-August-07			jFra	9.1600	8.9770	0.0223	0.0219	0.00
05/07/2006	JFRA On 02-November-06			jFra	8.3900	8.2930	0.0205	0.0203	0.00
05/07/2006	JFRA On 01-November-07			jFra	9.3600	9.1560	0.0245	0.0240	0.00
05/07/2006	JN02 On 03-August-06			jNote	8.9200	8.7630	0.1631	0.1605	0.00
05/07/2006	JN02 On 02-November-06			jNote	9.1200	8.9350	0.1663	0.1632	0.00
05/07/2006	JN05 On 03-August-06			jNote	9.1800	8.9790	0.3661	0.3597	0.00
05/07/2006	JN05 On 02-November-06			jNote	9.2600	9.0470	0.3681	0.3614	0.00
05/07/2006	JN10 On 03-August-06			jNote	9.0700	8.8750	0.5916	0.5836	0.00
05/07/2006	JN10 On 02-November-06			jNote	9.1100	8.9050	0.5923	0.5842	0.00
05/07/2006	JROD On 31-July-06			jRod	7.0600	7.0610	0.0022	0.0022	0.00
05/07/2006	JROD On 31-August-06			jRod	7.3000	7.3080	0.0015	0.0015	0.00
05/07/2006	R153 On 01-February-07			Bond Future	8.7900	8.5880	118.3187	118.9882	0.00
05/07/2006	R153 On 03-August-06			Bond Future	8.7000	8.5270	120.1274	120.7634	944.00
05/07/2006	R153 On 02-November-06			Bond Future	8.7500	8.5510	115.9452	116.6281	0.00
05/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8165	11197	8165	11197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8165	11197	8165	11197	0.00
05/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	16770	12973	16770	12973	0.00
05/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	16770	12973	16770	12973	0.00
05/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1201	2060	1201	2060	0.00
05/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36341	30370	36341	30370	0.00
05/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	453	870	453	870	0.00
05/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44610	38198	44610	38198	0.00
05/07/2006	R157 On 01-February-07			Bond Future	8.8400	8.6440	132.9924	134.3966	0.00
05/07/2006	R157 On 03-August-06			Bond Future	8.7700	8.5380	134.6015	136.3002	121.00
05/07/2006	R157 On 02-November-06			Bond Future	8.8200	8.6220	130.3244	131.7280	0.00
05/07/2006	R186 On 01-February-07			Bond Future	8.4700	8.2710	120.6917	122.9006	0.00
05/07/2006	R186 On 03-August-06			Bond Future	8.4500	8.2570	121.1433	123.2943	63.00
05/07/2006	R186 On 02-November-06			Bond Future	8.4700	8.2690	123.4739	125.6637	0.00
05/07/2006	R194 On 01-February-07			Bond Future	9.0100	8.7640	105.3611	105.6073	0.00
05/07/2006	R194 On 03-August-06			Bond Future	8.6700	8.4860	106.2758	106.5363	208.00
05/07/2006	R194 On 02-November-06			Bond Future	8.8500	8.6360	103.2489	103.5122	0.00
05/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2328	3120	2328	3120	0.00
05/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9964	8294	9964	8294	0.00
05/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	988	1439	988	1439	0.00
05/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13695	11683	13695	11683	0.00
05/07/2006	R201 On 01-February-07			Bond Future	8.8600	8.6540	100.5088	101.6520	0.00
05/07/2006	R201 On 03-August-06			Bond Future	8.7900	8.6010	100.8842	102.0059	26.00
05/07/2006	R201 On 02-November-06			Bond Future	8.8300	8.6350	102.8261	103.9676	0.00
05/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	17613	23594	17613	23594	0.00
05/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	22410	16978	22410	16978	0.00
05/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25409	32623	25409	32623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16014	11815	16014	11815	0.00
05/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3663	5297	3663	5297	0.00
05/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	83024	73227	83024	73227	0.00
05/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	782	1248	782	1248	0.00
05/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	127438	116472	127438	116472	0.00
05/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20670	25877	20670	25877	0.00
05/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	37994	31770	37994	31770	0.00
05/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21980	27371	21980	27371	0.00
05/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	36466	30426	36466	30426	0.00
05/07/2006	R203 On 01-February-07			Bond Future	8.8300	8.6280	99.3597	100.6756	0.00
05/07/2006	R203 On 03-August-06			Bond Future	8.7700	8.5830	99.6223	100.9051	111.00
05/07/2006	R203 On 02-November-06			Bond Future	8.8000	8.6110	97.3738	98.6766	0.00
05/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	7371	15215	7371	15215	0.00
05/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	7371	15215	7371	15215	0.00
05/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	7371	15215	7371	15215	0.00
05/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	7371	15215	7371	15215	0.00
05/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	7371	15215	7371	15215	0.00
05/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	7371	15215	7371	15215	0.00
05/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	8671	3687	8671	3687	0.00
05/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	8671	3687	8671	3687	0.00
05/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	8671	3687	8671	3687	0.00
05/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	8671	3687	8671	3687	0.00
05/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	8671	3687	8671	3687	0.00
05/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	8671	3687	8671	3687	0.00
05/07/2006	R204 On 01-February-07			Bond Future	8.8000	8.6050	95.1962	96.5723	0.00
05/07/2006	R204 On 03-August-06			Bond Future	8.7500	8.5670	95.4115	96.7596	83.00
05/07/2006	R204 On 02-November-06			Bond Future	8.7800	8.5920	97.2529	98.6182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8863	13094	8863	13094	0.00
05/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	47640	38219	47640	38219	0.00
05/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4594	7319	4594	7319	0.00
05/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	62304	51376	62304	51376	0.00
05/07/2006	R207 On 01-February-07			Bond Future	8.7600	8.5650	88.8793	90.2663	0.00
05/07/2006	R207 On 03-August-06			Bond Future	8.7200	8.5350	88.9546	90.3069	0.00
05/07/2006	R207 On 02-November-06			Bond Future	8.7500	8.5560	90.6670	92.0400	0.00
06/07/2006	GOVI On 01-February-07			jGovi	239.9100	240.1140	239.9080	240.1140	0.00
06/07/2006	GOVI On 03-August-06			jGovi	230.6800	230.8860	230.6820	230.8860	571.00
06/07/2006	GOVI On 02-November-06			jGovi	235.1100	235.3150	235.1060	235.3150	350.00
06/07/2006	J153 On 31-August-10			jSwap	9.0600	9.0180	0.0585	0.0569	0.00
06/07/2006	J157 On 15-September-15			jSwap	9.1200	9.0810	0.1040	0.1016	0.00
06/07/2006	J186 On 21-December-26			jSwap	9.0100	8.9810	0.1401	0.1374	0.00
06/07/2006	J194 On 28-February-08			jSwap	8.5100	8.4680	0.0187	0.0180	0.00
06/07/2006	J201 On 22-December-14			jSwap	9.2300	9.1820	0.1004	0.0981	0.00
06/07/2006	J203 On 15-September-17			jSwap	9.0900	9.0410	0.1142	0.1112	0.00
06/07/2006	J204 On 21-December-18			jSwap	9.1200	9.0800	0.1196	0.1167	0.00
06/07/2006	J207 On 15-January-20			jSwap	8.9900	8.9540	0.0805	0.0777	0.00
06/07/2006	JBAR On 21-December-05			jBar	7.5400	7.5360	0.0000	0.0000	0.00
06/07/2006	JFRA On 01-February-07			jFra	8.9000	8.8430	0.0217	0.0216	115.00
06/07/2006	JFRA On 07-February-08			jFra	9.4300	9.3380	0.0230	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
06/07/2006	JFRA On 03-May-07			jFra	9.1100	9.0610	0.0222	0.0221	0.00
06/07/2006	JFRA On 03-August-06			jFra	7.9200	7.9100	0.0194	0.0193	0.00
06/07/2006	JFRA On 02-August-07			jFra	9.2200	9.1590	0.0225	0.0223	0.00
06/07/2006	JFRA On 02-November-06			jFra	8.4300	8.3940	0.0206	0.0205	0.00
06/07/2006	JFRA On 01-November-07			jFra	9.4300	9.3620	0.0247	0.0245	0.00
06/07/2006	JN02 On 03-August-06			jNote	8.9700	8.9180	0.1640	0.1631	0.00
06/07/2006	JN02 On 02-November-06			jNote	9.1800	9.1190	0.1673	0.1663	0.00
06/07/2006	JN05 On 03-August-06			jNote	9.2400	9.1780	0.3679	0.3661	0.00
06/07/2006	JN05 On 02-November-06			jNote	9.3200	9.2600	0.3699	0.3681	0.00
06/07/2006	JN10 On 03-August-06			jNote	9.1200	9.0730	0.5934	0.5916	0.00
06/07/2006	JN10 On 02-November-06			jNote	9.1600	9.1100	0.5941	0.5923	0.00
06/07/2006	JROD On 31-July-06			jRod	7.0600	7.0590	0.0022	0.0022	0.00
06/07/2006	JROD On 31-August-06			jRod	7.3000	7.3040	0.0016	0.0015	0.00
06/07/2006	R153 On 01-February-07			Bond Future	8.8200	8.7940	118.2281	118.3187	0.00
06/07/2006	R153 On 03-August-06			Bond Future	8.7000	8.7000	120.1164	120.1274	944.00
06/07/2006	R153 On 02-November-06			Bond Future	8.7700	8.7480	115.8555	115.9452	0.00
06/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7770	8165	7770	8165	0.00
06/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7770	8165	7770	8165	0.00
06/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	17273	16770	17273	16770	0.00
06/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	17273	16770	17273	16770	0.00
06/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1098	1201	1098	1201	0.00
06/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37135	36341	37135	36341	0.00
06/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	406	453	406	453	0.00
06/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45460	44610	45460	44610	0.00
06/07/2006	R157 On 01-February-07			Bond Future	8.8600	8.8430	132.8454	132.9924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2006	R157 On 03-August-06			Bond Future	8.7700	8.7665	134.5978	134.6015	121.00
06/07/2006	R157 On 02-November-06			Bond Future	8.8400	8.8160	130.1737	130.3244	0.00
06/07/2006	R186 On 01-February-07			Bond Future	8.4900	8.4700	120.5277	120.6917	0.00
06/07/2006	R186 On 03-August-06			Bond Future	8.4800	8.4480	120.7666	121.1433	60.00
06/07/2006	R186 On 02-November-06			Bond Future	8.4800	8.4650	123.3088	123.4739	0.00
06/07/2006	R194 On 01-February-07			Bond Future	9.0500	9.0100	105.3191	105.3611	0.00
06/07/2006	R194 On 03-August-06			Bond Future	8.7000	8.6650	106.2323	106.2758	208.00
06/07/2006	R194 On 02-November-06			Bond Future	8.8900	8.8500	103.2046	103.2489	0.00
06/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2200	2328	2200	2328	0.00
06/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10256	9964	10256	9964	0.00
06/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	918	988	918	988	0.00
06/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14045	13695	14045	13695	0.00
06/07/2006	R201 On 01-February-07			Bond Future	8.8800	8.8580	100.3921	100.5088	0.00
06/07/2006	R201 On 03-August-06			Bond Future	8.8100	8.7920	100.7677	100.8842	26.00
06/07/2006	R201 On 02-November-06			Bond Future	8.8600	8.8340	102.7067	102.8261	0.00
06/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16973	17613	16973	17613	0.00
06/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	22965	22410	22965	22410	0.00
06/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	24634	25409	24634	25409	0.00
06/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16434	16014	16434	16014	0.00
06/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3495	3663	3495	3663	0.00
06/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	84024	83024	84024	83024	0.00
06/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	735	782	735	782	0.00
06/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	128558	127438	128558	127438	0.00
06/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20120	20670	20120	20670	0.00
06/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	38612	37994	38612	37994	0.00
06/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21411	21980	21411	21980	0.00
06/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	37065	36466	37065	36466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2006	R203 On 01-February-07			Bond Future	8.8500	8.8250	99.2274	99.3597	0.00
06/07/2006	R203 On 03-August-06			Bond Future	8.7900	8.7690	99.4925	99.6223	111.00
06/07/2006	R203 On 02-November-06			Bond Future	8.8200	8.8030	97.2327	97.3738	0.00
06/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	6629	7371	6629	7371	0.00
06/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	6629	7371	6629	7371	0.00
06/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	6629	7371	6629	7371	0.00
06/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	6629	7371	6629	7371	0.00
06/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	6629	7371	6629	7371	0.00
06/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	6629	7371	6629	7371	0.00
06/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	9226	8671	9226	8671	0.00
06/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	9226	8671	9226	8671	0.00
06/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	9226	8671	9226	8671	0.00
06/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	9226	8671	9226	8671	0.00
06/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	9226	8671	9226	8671	0.00
06/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	9226	8671	9226	8671	0.00
06/07/2006	R204 On 01-February-07			Bond Future	8.8100	8.8000	95.1264	95.1962	0.00
06/07/2006	R204 On 03-August-06			Bond Future	8.7600	8.7530	95.3469	95.4115	83.00
06/07/2006	R204 On 02-November-06			Bond Future	8.7900	8.7830	97.1821	97.2529	0.00
06/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8601	8863	8601	8863	0.00
06/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48086	47640	48086	47640	0.00
06/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4425	4594	4425	4594	0.00
06/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	62843	62304	62843	62304	0.00
06/07/2006	R207 On 01-February-07			Bond Future	8.7600	8.7600	88.8582	88.8793	0.00
06/07/2006	R207 On 03-August-06			Bond Future	8.7200	8.7210	88.9330	88.9546	0.00
06/07/2006	R207 On 02-November-06			Bond Future	8.7500	8.7470	90.6457	90.6670	0.00
07/07/2006	GOVI On 01-February-07			jGovi	241.7900	239.9080	241.7870	239.9080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2006	GOVI On 03-August-06			jGovi	232.5600	230.6820	232.5580	230.6820	571.00
07/07/2006	GOVI On 02-November-06			jGovi	237.0000	235.1060	237.0030	235.1060	350.00
07/07/2006	J153 On 31-August-10			jSwap	8.8900	9.0620	0.0524	0.0585	0.00
07/07/2006	J157 On 15-September-15			jSwap	8.9500	9.1200	0.0938	0.1040	0.00
07/07/2006	J186 On 21-December-26			jSwap	8.8000	9.0140	0.1219	0.1401	0.00
07/07/2006	J194 On 28-February-08			jSwap	8.3900	8.5050	0.0166	0.0187	0.00
07/07/2006	J201 On 22-December-14			jSwap	9.0500	9.2250	0.0908	0.1004	0.00
07/07/2006	J203 On 15-September-17			jSwap	8.9000	9.0850	0.1017	0.1142	0.00
07/07/2006	J204 On 21-December-18			jSwap	8.9300	9.1230	0.1060	0.1196	0.00
07/07/2006	J207 On 15-January-20			jSwap	8.8000	8.9910	0.0658	0.0805	0.00
07/07/2006	JBAR On 21-December-05			jBar	7.5400	7.5380	0.0000	0.0000	0.00
07/07/2006	JFRA On 01-February-07			jFra	8.7500	8.8960	0.0213	0.0217	115.00
07/07/2006	JFRA On 07-February-08			jFra	9.2400	9.4260	0.0225	0.0230	0.00
07/07/2006	JFRA On 03-May-07			jFra	8.9100	9.1070	0.0217	0.0222	0.00
07/07/2006	JFRA On 03-August-06			jFra	7.8800	7.9220	0.0193	0.0194	0.00
07/07/2006	JFRA On 02-August-07			jFra	9.0300	9.2220	0.0220	0.0225	0.00
07/07/2006	JFRA On 02-November-06			jFra	8.3300	8.4320	0.0204	0.0206	0.00
07/07/2006	JFRA On 01-November-07			jFra	9.2500	9.4300	0.0242	0.0247	0.00
07/07/2006	JN02 On 03-August-06			jNote	8.8200	8.9710	0.1614	0.1640	0.00
07/07/2006	JN02 On 02-November-06			jNote	8.9900	9.1770	0.1642	0.1673	0.00
07/07/2006	JN05 On 03-August-06			jNote	9.0500	9.2360	0.3622	0.3679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2006	JN05 On 02-November-06			jNote	9.1300	9.3190	0.3640	0.3699	0.00
07/07/2006	JN10 On 03-August-06			jNote	8.9300	9.1180	0.5859	0.5934	0.00
07/07/2006	JN10 On 02-November-06			jNote	8.9700	9.1570	0.5864	0.5941	0.00
07/07/2006	JROD On 31-July-06			jRod	7.0500	7.0580	0.0018	0.0022	0.00
07/07/2006	JROD On 31-August-06			jRod	7.2900	7.3010	0.0012	0.0016	0.00
07/07/2006	R153 On 01-February-07			Bond Future	8.6300	8.8220	118.8578	118.2281	0.00
07/07/2006	R153 On 03-August-06			Bond Future	8.5500	8.7030	120.6859	120.1164	944.00
07/07/2006	R153 On 02-November-06			Bond Future	8.5900	8.7740	116.5030	115.8555	0.00
07/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10454	7770	10454	7770	0.00
07/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10454	7770	10454	7770	0.00
07/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13482	17273	13482	17273	0.00
07/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13482	17273	13482	17273	0.00
07/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1806	1098	1806	1098	0.00
07/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31368	37135	31368	37135	0.00
07/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	737	406	737	406	0.00
07/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39316	45460	39316	45460	0.00
07/07/2006	R157 On 01-February-07			Bond Future	8.6800	8.8640	134.1694	132.8454	0.00
07/07/2006	R157 On 03-August-06			Bond Future	8.6100	8.7670	135.7990	134.5978	121.00
07/07/2006	R157 On 02-November-06			Bond Future	8.6500	8.8370	131.5096	130.1737	0.00
07/07/2006	R186 On 01-February-07			Bond Future	8.3000	8.4850	122.6084	120.5277	0.00
07/07/2006	R186 On 03-August-06			Bond Future	8.3000	8.4820	122.8049	120.7666	60.00
07/07/2006	R186 On 02-November-06			Bond Future	8.2900	8.4800	125.3809	123.3088	0.00
07/07/2006	R194 On 01-February-07			Bond Future	8.8100	9.0520	105.5592	105.3191	0.00
07/07/2006	R194 On 03-August-06			Bond Future	8.5100	8.6950	106.4955	106.2323	208.00
07/07/2006	R194 On 02-November-06			Bond Future	8.6700	8.8860	103.4654	103.2046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2920	2200	2920	2200	0.00
07/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8575	10256	8575	10256	0.00
07/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1317	918	1317	918	0.00
07/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12043	14045	12043	14045	0.00
07/07/2006	R201 On 01-February-07			Bond Future	8.6900	8.8790	101.4434	100.3921	0.00
07/07/2006	R201 On 03-August-06			Bond Future	8.6300	8.8120	101.8110	100.7677	26.00
07/07/2006	R201 On 02-November-06			Bond Future	8.6700	8.8550	103.7656	102.7067	0.00
07/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22226	16973	22226	16973	0.00
07/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	17629	22965	17629	22965	0.00
07/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	31053	24634	31053	24634	0.00
07/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12264	16434	12264	16434	0.00
07/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4863	3495	4863	3495	0.00
07/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74878	84024	74878	84024	0.00
07/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1109	735	1109	735	0.00
07/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	118419	128558	118419	128558	0.00
07/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24682	20120	24682	20120	0.00
07/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	32661	38612	32661	38612	0.00
07/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26142	21411	26142	21411	0.00
07/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31282	37065	31282	37065	0.00
07/07/2006	R203 On 01-February-07			Bond Future	8.6600	8.8450	100.4602	99.2274	0.00
07/07/2006	R203 On 03-August-06			Bond Future	8.6100	8.7880	100.7105	99.4925	111.00
07/07/2006	R203 On 02-November-06			Bond Future	8.6400	8.8240	98.4715	97.2327	0.00
07/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	13479	6629	13479	6629	0.00
07/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	13479	6629	13479	6629	0.00
07/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	13479	6629	13479	6629	0.00
07/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	13479	6629	13479	6629	0.00
07/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	13479	6629	13479	6629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	13479	6629	13479	6629	0.00
07/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	3896	9226	3896	9226	0.00
07/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	3896	9226	3896	9226	0.00
07/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	3896	9226	3896	9226	0.00
07/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	3896	9226	3896	9226	0.00
07/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	3896	9226	3896	9226	0.00
07/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3896	9226	3896	9226	0.00
07/07/2006	R204 On 01-February-07			Bond Future	8.6300	8.8100	96.3943	95.1264	0.00
07/07/2006	R204 On 03-August-06			Bond Future	8.5900	8.7620	96.5915	95.3469	83.00
07/07/2006	R204 On 02-November-06			Bond Future	8.6200	8.7930	98.4380	97.1821	0.00
07/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	12217	8601	12217	8601	0.00
07/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	39143	48086	39143	48086	0.00
07/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6706	4425	6706	4425	0.00
07/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52565	62843	52565	62843	0.00
07/07/2006	R207 On 01-February-07			Bond Future	8.5900	8.7630	90.1156	88.8582	0.00
07/07/2006	R207 On 03-August-06			Bond Future	8.5500	8.7240	90.1675	88.9330	0.00
07/07/2006	R207 On 02-November-06			Bond Future	8.5800	8.7500	91.8949	90.6457	0.00