



Derivatives Weekly Statistics Report

From 2006/10/02 To 2006/10/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	CRDI On 02-November-06			Index Future	102.4700	102.4800	102.4700	102.4800	10.00
02/10/2006	GOVI On 01-February-07			jGovi	241.8600	241.9320	241.8640	241.9320	0.00
02/10/2006	GOVI On 03-May-07			jGovi	247.2700	247.2890	247.2670	247.2890	0.00
02/10/2006	GOVI On 02-August-07			jGovi	252.7900	252.8170	252.7900	252.8170	0.00
02/10/2006	GOVI On 02-November-06			jGovi	236.7200	237.2060	236.7180	237.2060	901.00
02/10/2006	J153 On 31-August-10			jSwap	9.1600	9.0960	0.0550	0.0529	0.00
02/10/2006	J157 On 15-September-15			jSwap	8.9900	8.9470	0.0156	0.0185	0.00
02/10/2006	J186 On 21-December-26			jSwap	8.7000	8.6080	0.1158	0.1071	0.00
02/10/2006	J194 On 28-February-08			jSwap	9.1700	9.1100	0.0231	0.0222	0.00
02/10/2006	J201 On 22-December-14			jSwap	8.9600	8.9240	0.0872	0.0852	0.00
02/10/2006	J203 On 15-September-17			jSwap	8.9300	8.8900	0.0987	0.0962	0.00
02/10/2006	J204 On 21-December-18			jSwap	8.8400	8.7910	0.1018	0.0983	0.00
02/10/2006	J207 On 15-January-20			jSwap	8.8300	8.7620	0.0650	0.0602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	JBAR On 21-December-05			jBar	8.4600	8.3130	0.0000	0.0000	0.00
02/10/2006	JFRA On 01-February-07			jFra	9.2200	9.1470	0.0225	0.0223	0.00
02/10/2006	JFRA On 07-February-08			jFra	9.2300	9.1890	0.0225	0.0224	0.00
02/10/2006	JFRA On 03-May-07			jFra	9.4000	9.3230	0.0229	0.0227	0.00
02/10/2006	JFRA On 02-August-07			jFra	9.4100	9.3050	0.0229	0.0227	0.00
02/10/2006	JFRA On 02-November-06			jFra	8.7300	8.7200	0.0213	0.0213	0.00
02/10/2006	JFRA On 01-November-07			jFra	9.3000	9.2060	0.0244	0.0241	0.00
02/10/2006	JN02 On 01-February-07			jNote	9.2500	9.1620	0.1680	0.1666	0.00
02/10/2006	JN02 On 03-May-07			jNote	9.2300	9.1340	0.1677	0.1661	0.00
02/10/2006	JN02 On 02-August-07			jNote	9.1800	9.0780	0.1670	0.1652	0.00
02/10/2006	JN02 On 02-November-06			jNote	9.1900	9.1290	0.1673	0.1662	0.00
02/10/2006	JN05 On 01-February-07			jNote	9.0700	9.0300	0.3611	0.3599	0.00
02/10/2006	JN05 On 03-May-07			jNote	9.0500	9.0110	0.3604	0.3593	0.00
02/10/2006	JN05 On 02-August-07			jNote	9.0200	8.9780	0.3594	0.3583	0.00
02/10/2006	JN05 On 02-November-06			jNote	9.0600	9.0220	0.3610	0.3599	0.00
02/10/2006	JN10 On 01-February-07			jNote	8.8700	8.8360	0.5816	0.5803	0.00
02/10/2006	JN10 On 03-May-07			jNote	8.8500	8.8140	0.5806	0.5793	0.00
02/10/2006	JN10 On 02-August-07			jNote	8.8200	8.7830	0.5794	0.5780	0.00
02/10/2006	JN10 On 02-November-06			jNote	8.8800	8.8400	0.5820	0.5807	0.00
02/10/2006	JROD On 31-January-07			jRod	8.2500	8.2030	0.0014	0.0015	0.00
02/10/2006	JROD On 28-February-07			jRod	8.4700	8.4390	0.0024	0.0026	0.00
02/10/2006	JROD On 30-March-07			jRod	8.6900	8.6940	0.0035	0.0038	0.00
02/10/2006	JROD On 30-April-07			jRod	8.5000	8.5170	0.0038	0.0043	0.00
02/10/2006	JROD On 31-May-07			jRod	8.6900	8.7110	0.0051	0.0056	0.00
02/10/2006	JROD On 31-October-06			jRod	7.7300	7.7210	0.0005	0.0001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	JROD On 30-November-06			jRod	8.0300	7.9660	0.0002	0.0005	0.00
02/10/2006	JROD On 29-December-06			jRod	8.4100	8.3130	0.0012	0.0013	0.00
02/10/2006	OTHI On 02-November-06			Index Future	235.3100	235.3300	235.3100	235.3300	15.00
02/10/2006	R153 On 01-February-07			Bond Future	8.6500	8.6470	118.7764	118.7960	0.00
02/10/2006	R153 On 03-May-07			Bond Future	8.6100	8.6130	114.8188	114.8188	0.00
02/10/2006	R153 On 02-August-07			Bond Future	8.5600	8.5600	117.3859	117.3888	0.00
02/10/2006	R153 On 02-November-06			Bond Future	8.7000	8.6900	116.1146	116.1457	408.00
02/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2814	3152	2814	3152	0.00
02/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2814	3152	2814	3152	0.00
02/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9726	9752	9726	9752	0.00
02/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9726	9752	9726	9752	0.00
02/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23	37	23	37	0.00
02/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33469	33171	33469	33171	0.00
02/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	4	2	4	0.00
02/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42465	42156	42465	42156	0.00
02/10/2006	R157 On 01-February-07			Bond Future	8.6500	8.6390	134.3824	134.4321	0.00
02/10/2006	R157 On 03-May-07			Bond Future	8.6300	8.6220	130.5417	130.5765	0.00
02/10/2006	R157 On 02-August-07			Bond Future	8.6000	8.5980	133.4597	133.4937	0.00
02/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6450	131.4587	131.5605	49.00
02/10/2006	R186 On 01-February-07			Bond Future	8.3600	8.3520	121.9272	121.9940	0.00
02/10/2006	R186 On 03-May-07			Bond Future	8.3400	8.3360	124.6480	124.6923	0.00
02/10/2006	R186 On 02-August-07			Bond Future	8.3200	8.3160	122.1281	122.1723	0.00
02/10/2006	R186 On 02-November-06			Bond Future	8.3700	8.3600	124.5276	124.6394	59.00
02/10/2006	R194 On 01-February-07			Bond Future	9.0100	9.0290	105.3621	105.3421	0.00
02/10/2006	R194 On 03-May-07			Bond Future	8.9800	9.0310	102.6310	102.5922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R194 On 02-August-07			Bond Future	8.9100	8.9750	104.9252	104.8882	0.00
02/10/2006	R194 On 02-November-06			Bond Future	8.9600	8.9400	103.1139	103.1384	0.00
02/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1042	1033	1042	1033	0.00
02/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8668	8859	8668	8859	0.00
02/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	263	263	263	263	0.00
02/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12960	13160	12960	13160	0.00
02/10/2006	R201 On 01-February-07			Bond Future	8.6400	8.6290	101.7480	101.7932	0.00
02/10/2006	R201 On 03-May-07			Bond Future	8.6200	8.6140	104.0213	104.0489	0.00
02/10/2006	R201 On 02-August-07			Bond Future	8.6000	8.5920	101.9235	101.9559	0.00
02/10/2006	R201 On 02-November-06			Bond Future	8.6500	8.6300	103.9098	103.9965	26.00
02/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16529	16972	16529	16972	0.00
02/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21462	21452	21462	21452	0.00
02/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17937	18392	17937	18392	0.00
02/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	20031	20034	20031	20034	0.00
02/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12897	13862	12897	13862	0.00
02/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6858	6956	6858	6956	0.00
02/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23104	24128	23104	24128	0.00
02/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2873	3031	2873	3031	0.00
02/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1355	1462	1355	1462	0.00
02/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	68325	67980	68325	67980	0.00
02/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	97	111	97	111	0.00
02/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114361	113922	114361	113922	0.00
02/10/2006	R203 On 01-February-07			Bond Future	8.5800	8.5630	101.0133	101.1150	0.00
02/10/2006	R203 On 03-May-07			Bond Future	8.5600	8.5480	99.0918	99.1721	0.00
02/10/2006	R203 On 02-August-07			Bond Future	8.5400	8.5260	101.3055	101.3913	0.00
02/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5640	98.8617	98.9992	0.00
02/10/2006	R204 On 01-February-07			Bond Future	8.5500	8.5390	96.9366	97.0442	0.00

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02/10/2006	R204 On 03-May-07			Bond Future	8.5400	8.5250	99.1012	99.1934	0.00
02/10/2006	R204 On 02-August-07			Bond Future	8.5200	8.5060	97.2714	97.3697	0.00
02/10/2006	R204 On 02-November-06			Bond Future	8.5600	8.5430	98.8278	98.9728	0.00
02/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	38447	39147	38447	39147	0.00
02/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	39851	39569	39851	39569	0.00
02/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3401	4134	3401	4134	0.00
02/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26429	25712	26429	25712	0.00
02/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	854	1161	854	1161	0.00
02/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42814	41672	42814	41672	0.00
02/10/2006	R207 On 01-February-07			Bond Future	8.5300	8.5110	90.5545	90.6557	0.00
02/10/2006	R207 On 03-May-07			Bond Future	8.5100	8.4980	92.5751	92.6683	0.00
02/10/2006	R207 On 02-August-07			Bond Future	8.5000	8.4810	90.9967	91.0961	0.00
02/10/2006	R207 On 02-November-06			Bond Future	8.5400	8.5160	92.1855	92.3313	0.00
02/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	33295	34039	33295	34039	0.00
02/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16398	16211	16398	16211	0.00
02/10/2006	TRTI On 02-November-06			Index Future	234.0900	234.1200	234.0900	234.1200	500.00
03/10/2006	CRDI On 02-November-06			Index Future	102.4800	102.4700	102.4810	102.4700	10.00
03/10/2006	GOVI On 01-February-07			jGovi	241.7300	241.8640	241.7260	241.8640	0.00
03/10/2006	GOVI On 03-May-07			jGovi	247.0200	247.2670	247.0180	247.2670	0.00
03/10/2006	GOVI On 02-August-07			jGovi	252.8700	252.7900	252.8730	252.7900	0.00
03/10/2006	GOVI On 02-November-06			jGovi	236.8500	236.7180	236.8450	236.7180	901.00
03/10/2006	J153 On 31-August-10			jSwap	9.1200	9.1590	0.0535	0.0550	0.00
03/10/2006	J157 On 15-September-15			jSwap	8.9600	8.9930	0.0178	0.0156	0.00
03/10/2006	J186 On 21-December-26			jSwap	8.6700	8.7040	0.1128	0.1158	0.00

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03/10/2006	J194 On 28-February-08			jSwap	9.1500	9.1710	0.0228	0.0231	0.00
03/10/2006	J201 On 22-December-14			jSwap	8.9200	8.9600	0.0852	0.0872	0.00
03/10/2006	J203 On 15-September-17			jSwap	8.9000	8.9280	0.0967	0.0987	0.00
03/10/2006	J204 On 21-December-18			jSwap	8.8100	8.8390	0.0996	0.1018	0.00
03/10/2006	J207 On 15-January-20			jSwap	8.7900	8.8250	0.0627	0.0650	0.00
03/10/2006	JBAR On 21-December-05			jBar	8.5100	8.4630	0.0000	0.0000	0.00
03/10/2006	JFRA On 01-February-07			jFra	9.1900	9.2190	0.0224	0.0225	0.00
03/10/2006	JFRA On 07-February-08			jFra	9.1900	9.2330	0.0224	0.0225	0.00
03/10/2006	JFRA On 03-May-07			jFra	9.3700	9.4010	0.0228	0.0229	0.00
03/10/2006	JFRA On 02-August-07			jFra	9.3600	9.4080	0.0228	0.0229	0.00
03/10/2006	JFRA On 02-November-06			jFra	8.7300	8.7260	0.0213	0.0213	0.00
03/10/2006	JFRA On 01-November-07			jFra	9.2800	9.2990	0.0243	0.0244	0.00
03/10/2006	JN02 On 01-February-07			jNote	9.2100	9.2470	0.1674	0.1680	0.00
03/10/2006	JN02 On 03-May-07			jNote	9.1800	9.2280	0.1669	0.1677	0.00
03/10/2006	JN02 On 02-August-07			jNote	9.1300	9.1820	0.1660	0.1670	0.00
03/10/2006	JN02 On 02-November-06			jNote	9.1700	9.1930	0.1668	0.1673	0.00
03/10/2006	JN05 On 01-February-07			jNote	9.0300	9.0730	0.3596	0.3611	0.00
03/10/2006	JN05 On 03-May-07			jNote	9.0100	9.0520	0.3589	0.3604	0.00
03/10/2006	JN05 On 02-August-07			jNote	8.9700	9.0180	0.3580	0.3594	0.00
03/10/2006	JN05 On 02-November-06			jNote	9.0200	9.0630	0.3595	0.3610	0.00
03/10/2006	JN10 On 01-February-07			jNote	8.8400	8.8740	0.5804	0.5816	0.00
03/10/2006	JN10 On 03-May-07			jNote	8.8200	8.8510	0.5795	0.5806	0.00

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03/10/2006	JN10 On 02-August-07			jNote	8.7900	8.8200	0.5783	0.5794	0.00
03/10/2006	JN10 On 02-November-06			jNote	8.8500	8.8770	0.5809	0.5820	0.00
03/10/2006	JROD On 31-January-07			jRod	8.2700	8.2510	0.0015	0.0014	0.00
03/10/2006	JROD On 28-February-07			jRod	8.4800	8.4670	0.0025	0.0024	0.00
03/10/2006	JROD On 30-March-07			jRod	8.6900	8.6920	0.0035	0.0035	0.00
03/10/2006	JROD On 30-April-07			jRod	8.5000	8.5000	0.0038	0.0038	0.00
03/10/2006	JROD On 31-May-07			jRod	8.6800	8.6880	0.0051	0.0051	0.00
03/10/2006	JROD On 31-October-06			jRod	7.7400	7.7340	0.0005	0.0005	0.00
03/10/2006	JROD On 30-November-06			jRod	8.0400	8.0270	0.0003	0.0002	0.00
03/10/2006	JROD On 29-December-06			jRod	8.4400	8.4140	0.0013	0.0012	0.00
03/10/2006	OTHI On 02-November-06			Index Future	235.3600	235.3100	235.3560	235.3100	15.00
03/10/2006	R153 On 01-February-07			Bond Future	8.6600	8.6530	118.7569	118.7764	0.00
03/10/2006	R153 On 03-May-07			Bond Future	8.6200	8.6130	114.8036	114.8188	0.00
03/10/2006	R153 On 02-August-07			Bond Future	8.5700	8.5610	117.3632	117.3859	0.00
03/10/2006	R153 On 02-November-06			Bond Future	8.7000	8.6990	116.1146	116.1146	408.00
03/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2734	2814	2734	2814	0.00
03/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2734	2814	2734	2814	0.00
03/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9646	9726	9646	9726	0.00
03/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9646	9726	9646	9726	0.00
03/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20	23	20	23	0.00
03/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33465	33469	33465	33469	0.00
03/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	2	2	2	0.00
03/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42465	42465	42465	42465	0.00
03/10/2006	R157 On 01-February-07			Bond Future	8.6400	8.6460	134.4392	134.3824	0.00
03/10/2006	R157 On 03-May-07			Bond Future	8.6200	8.6270	130.6043	130.5417	0.00
03/10/2006	R157 On 02-August-07			Bond Future	8.5900	8.6030	133.5209	133.4597	0.00

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03/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6590	131.4514	131.4587	49.00
03/10/2006	R186 On 01-February-07			Bond Future	8.3400	8.3580	122.1165	121.9272	0.00
03/10/2006	R186 On 03-May-07			Bond Future	8.3200	8.3400	124.8476	124.6480	0.00
03/10/2006	R186 On 02-August-07			Bond Future	8.3000	8.3200	122.3270	122.1281	0.00
03/10/2006	R186 On 02-November-06			Bond Future	8.3600	8.3700	124.6953	124.5276	59.00
03/10/2006	R194 On 01-February-07			Bond Future	8.9900	9.0090	105.3771	105.3621	0.00
03/10/2006	R194 On 03-May-07			Bond Future	8.9600	8.9810	102.6503	102.6310	0.00
03/10/2006	R194 On 02-August-07			Bond Future	8.8800	8.9070	104.9404	104.9252	0.00
03/10/2006	R194 On 02-November-06			Bond Future	8.9600	8.9600	103.1175	103.1139	0.00
03/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1062	1042	1062	1042	0.00
03/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8539	8668	8539	8668	0.00
03/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	269	263	269	263	0.00
03/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12816	12960	12816	12960	0.00
03/10/2006	R201 On 01-February-07			Bond Future	8.6300	8.6370	101.7932	101.7480	0.00
03/10/2006	R201 On 03-May-07			Bond Future	8.6100	8.6190	104.0710	104.0213	0.00
03/10/2006	R201 On 02-August-07			Bond Future	8.5900	8.5980	101.9668	101.9235	0.00
03/10/2006	R201 On 02-November-06			Bond Future	8.6400	8.6450	103.9445	103.9098	26.00
03/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16664	16529	16664	16529	0.00
03/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21145	21462	21145	21462	0.00
03/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18082	17937	18082	17937	0.00
03/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19724	20031	19724	20031	0.00
03/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12957	12897	12957	12897	0.00
03/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6572	6858	6572	6858	0.00
03/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23268	23104	23268	23104	0.00
03/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2691	2873	2691	2873	0.00
03/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1363	1355	1363	1355	0.00
03/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67880	68325	67880	68325	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2006	R201	On	01-February-07	8.00	Call	Option on Bond Future	96	97	96	97	0.00
03/10/2006	R201	On	01-February-07	8.00	Put	Option on Bond Future	113908	114361	113908	114361	0.00
03/10/2006	R203	On	01-February-07			Bond Future	8.5700	8.5780	101.0608	101.0133	0.00
03/10/2006	R203	On	03-May-07			Bond Future	8.5500	8.5600	99.1453	99.0918	0.00
03/10/2006	R203	On	02-August-07			Bond Future	8.5300	8.5390	101.3583	101.3055	0.00
03/10/2006	R203	On	02-November-06			Bond Future	8.5800	8.5840	98.8961	98.8617	0.00
03/10/2006	R204	On	01-February-07			Bond Future	8.5500	8.5540	96.9868	96.9366	0.00
03/10/2006	R204	On	03-May-07			Bond Future	8.5300	8.5380	99.1580	99.1012	0.00
03/10/2006	R204	On	02-August-07			Bond Future	8.5100	8.5200	97.3275	97.2714	0.00
03/10/2006	R204	On	02-November-06			Bond Future	8.5600	8.5630	98.8713	98.8278	0.00
03/10/2006	R204	On	02-August-07	220.00	Call	Option on Bond Future	38672	38447	38672	38447	0.00
03/10/2006	R204	On	02-August-07	220.00	Put	Option on Bond Future	39515	39851	39515	39851	0.00
03/10/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	3360	3401	3360	3401	0.00
03/10/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	25954	26429	25954	26429	0.00
03/10/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	824	854	824	854	0.00
03/10/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	42350	42814	42350	42814	0.00
03/10/2006	R207	On	01-February-07			Bond Future	8.5200	8.5250	90.6123	90.5545	0.00
03/10/2006	R207	On	03-May-07			Bond Future	8.5000	8.5110	92.6396	92.5751	0.00
03/10/2006	R207	On	02-August-07			Bond Future	8.4900	8.4950	91.0606	90.9967	0.00
03/10/2006	R207	On	02-November-06			Bond Future	8.5300	8.5360	92.2365	92.1855	0.00
03/10/2006	R207	On	03-May-07	224.00	Call	Option on Bond Future	33645	33295	33645	33295	0.00
03/10/2006	R207	On	03-May-07	224.00	Put	Option on Bond Future	16103	16398	16103	16398	0.00
03/10/2006	TRTI	On	02-November-06			Index Future	234.1100	234.0900	234.1130	234.0900	500.00
04/10/2006	CRDI	On	02-November-06			Index Future	102.2100	102.4810	102.2120	102.4810	10.00
04/10/2006	GOVI	On	01-February-07			jGovi	241.4200	241.7260	241.4150	241.7260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	GOVI On 03-May-07			jGovi	246.7900	247.0180	246.7930	247.0180	0.00
04/10/2006	GOVI On 02-August-07			jGovi	252.8100	252.8730	252.8070	252.8730	0.00
04/10/2006	GOVI On 02-November-06			jGovi	236.5200	236.8450	236.5150	236.8450	901.00
04/10/2006	J153 On 31-August-10			jSwap	9.2000	9.1150	0.0563	0.0535	0.00
04/10/2006	J157 On 15-September-15			jSwap	9.0000	8.9580	0.0153	0.0178	0.00
04/10/2006	J186 On 21-December-26			jSwap	8.6900	8.6690	0.1150	0.1128	0.00
04/10/2006	J194 On 28-February-08			jSwap	9.2500	9.1500	0.0241	0.0228	0.00
04/10/2006	J201 On 22-December-14			jSwap	8.9600	8.9230	0.0874	0.0852	0.00
04/10/2006	J203 On 15-September-17			jSwap	8.9200	8.8970	0.0984	0.0967	0.00
04/10/2006	J204 On 21-December-18			jSwap	8.8300	8.8080	0.1013	0.0996	0.00
04/10/2006	J207 On 15-January-20			jSwap	8.8200	8.7940	0.0645	0.0627	0.00
04/10/2006	JBAR On 21-December-05			jBar	8.5300	8.5080	0.0000	0.0000	0.00
04/10/2006	JFRA On 01-February-07			jFra	9.3000	9.1920	0.0227	0.0224	0.00
04/10/2006	JFRA On 07-February-08			jFra	9.2900	9.1880	0.0226	0.0224	0.00
04/10/2006	JFRA On 03-May-07			jFra	9.4700	9.3700	0.0231	0.0228	0.00
04/10/2006	JFRA On 02-August-07			jFra	9.4900	9.3640	0.0231	0.0228	0.00
04/10/2006	JFRA On 02-November-06			jFra	8.8100	8.7330	0.0215	0.0213	0.00
04/10/2006	JFRA On 01-November-07			jFra	9.4100	9.2830	0.0246	0.0243	0.00
04/10/2006	JN02 On 01-February-07			jNote	9.3100	9.2070	0.1691	0.1674	0.00
04/10/2006	JN02 On 03-May-07			jNote	9.2800	9.1810	0.1685	0.1669	0.00
04/10/2006	JN02 On 02-August-07			jNote	9.2200	9.1270	0.1675	0.1660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	JN02 On 02-November-06			jNote	9.2700	9.1670	0.1686	0.1668	0.00
04/10/2006	JN05 On 01-February-07			jNote	9.1000	9.0260	0.3616	0.3596	0.00
04/10/2006	JN05 On 03-May-07			jNote	9.0700	9.0050	0.3608	0.3589	0.00
04/10/2006	JN05 On 02-August-07			jNote	9.0300	8.9720	0.3597	0.3580	0.00
04/10/2006	JN05 On 02-November-06			jNote	9.0900	9.0170	0.3617	0.3595	0.00
04/10/2006	JN10 On 01-February-07			jNote	8.8700	8.8410	0.5809	0.5804	0.00
04/10/2006	JN10 On 03-May-07			jNote	8.8400	8.8190	0.5798	0.5795	0.00
04/10/2006	JN10 On 02-August-07			jNote	8.8100	8.7880	0.5784	0.5783	0.00
04/10/2006	JN10 On 02-November-06			jNote	8.8800	8.8460	0.5815	0.5809	0.00
04/10/2006	JROD On 31-January-07			jRod	8.2900	8.2670	0.0016	0.0015	0.00
04/10/2006	JROD On 28-February-07			jRod	8.5300	8.4780	0.0027	0.0025	0.00
04/10/2006	JROD On 30-March-07			jRod	8.7800	8.6930	0.0039	0.0035	0.00
04/10/2006	JROD On 30-April-07			jRod	8.5700	8.4960	0.0043	0.0038	0.00
04/10/2006	JROD On 31-May-07			jRod	8.7700	8.6820	0.0057	0.0051	0.00
04/10/2006	JROD On 31-October-06			jRod	7.7300	7.7350	0.0005	0.0005	0.00
04/10/2006	JROD On 30-November-06			jRod	8.0300	8.0420	0.0002	0.0003	0.00
04/10/2006	JROD On 29-December-06			jRod	8.4400	8.4430	0.0013	0.0013	0.00
04/10/2006	OTHI On 02-November-06			Index Future	234.9000	235.3560	234.8960	235.3560	15.00
04/10/2006	R153 On 01-February-07			Bond Future	8.7200	8.6590	118.5554	118.7569	0.00
04/10/2006	R153 On 03-May-07			Bond Future	8.6800	8.6180	114.6268	114.8036	0.00
04/10/2006	R153 On 02-August-07			Bond Future	8.6200	8.5690	117.2212	117.3632	0.00
04/10/2006	R153 On 02-November-06			Bond Future	8.7700	8.6990	115.8865	116.1146	408.00
04/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2016	2734	2016	2734	0.00
04/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2016	2734	2016	2734	0.00
04/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11209	9646	11209	9646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11209	9646	11209	9646	0.00
04/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9	20	9	20	0.00
04/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35736	33465	35736	33465	0.00
04/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1	2	1	2	0.00
04/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44745	42465	44745	42465	0.00
04/10/2006	R157 On 01-February-07			Bond Future	8.6500	8.6380	134.3824	134.4392	0.00
04/10/2006	R157 On 03-May-07			Bond Future	8.6200	8.6180	130.5834	130.6043	0.00
04/10/2006	R157 On 02-August-07			Bond Future	8.5900	8.5940	133.5345	133.5209	0.00
04/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6600	131.4514	131.4514	49.00
04/10/2006	R186 On 01-February-07			Bond Future	8.3400	8.3410	122.1276	122.1165	0.00
04/10/2006	R186 On 03-May-07			Bond Future	8.3200	8.3220	124.8921	124.8476	0.00
04/10/2006	R186 On 02-August-07			Bond Future	8.3000	8.3020	122.4045	122.3270	0.00
04/10/2006	R186 On 02-November-06			Bond Future	8.3600	8.3550	124.6953	124.6953	59.00
04/10/2006	R194 On 01-February-07			Bond Future	9.1200	8.9940	105.2483	105.3771	0.00
04/10/2006	R194 On 03-May-07			Bond Future	9.0900	8.9560	102.5435	102.6503	0.00
04/10/2006	R194 On 02-August-07			Bond Future	9.0200	8.8790	104.8648	104.9404	0.00
04/10/2006	R194 On 02-November-06			Bond Future	9.0700	8.9570	102.9803	103.1175	0.00
04/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	810	1062	810	1062	0.00
04/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9575	8539	9575	8539	0.00
04/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	185	269	185	269	0.00
04/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14021	12816	14021	12816	0.00
04/10/2006	R201 On 01-February-07			Bond Future	8.6300	8.6290	101.7819	101.7932	0.00
04/10/2006	R201 On 03-May-07			Bond Future	8.6100	8.6100	104.0821	104.0710	0.00
04/10/2006	R201 On 02-August-07			Bond Future	8.5800	8.5900	102.0101	101.9668	0.00
04/10/2006	R201 On 02-November-06			Bond Future	8.6400	8.6390	103.9156	103.9445	26.00
04/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16534	16664	16534	16664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21127	21145	21127	21145	0.00
04/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17948	18082	17948	18082	0.00
04/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19703	19724	19703	19724	0.00
04/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12628	12957	12628	12957	0.00
04/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6532	6572	6532	6572	0.00
04/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22922	23268	22922	23268	0.00
04/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2633	2691	2633	2691	0.00
04/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1331	1363	1331	1363	0.00
04/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67961	67880	67961	67880	0.00
04/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	92	96	92	96	0.00
04/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114017	113908	114017	113908	0.00
04/10/2006	R203 On 01-February-07			Bond Future	8.5700	8.5710	101.0811	101.0608	0.00
04/10/2006	R203 On 03-May-07			Bond Future	8.5500	8.5520	99.1855	99.1453	0.00
04/10/2006	R203 On 02-August-07			Bond Future	8.5200	8.5310	101.4310	101.3583	0.00
04/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5790	98.9029	98.8961	0.00
04/10/2006	R204 On 01-February-07			Bond Future	8.5400	8.5470	97.0370	96.9868	0.00
04/10/2006	R204 On 03-May-07			Bond Future	8.5200	8.5300	99.2360	99.1580	0.00
04/10/2006	R204 On 02-August-07			Bond Future	8.5000	8.5120	97.4329	97.3275	0.00
04/10/2006	R204 On 02-November-06			Bond Future	8.5500	8.5570	98.9075	98.8713	0.00
04/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	39154	38672	39154	38672	0.00
04/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	38943	39515	38943	39515	0.00
04/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3302	3360	3302	3360	0.00
04/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25533	25954	25533	25954	0.00
04/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	788	824	788	824	0.00
04/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41952	42350	41952	42350	0.00
04/10/2006	R207 On 01-February-07			Bond Future	8.5100	8.5170	90.6774	90.6123	0.00
04/10/2006	R207 On 03-May-07			Bond Future	8.4900	8.5020	92.7257	92.6396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R207 On 02-August-07			Bond Future	8.4700	8.4860	91.1815	91.0606	0.00
04/10/2006	R207 On 02-November-06			Bond Future	8.5200	8.5290	92.2875	92.2365	0.00
04/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	34134	33645	34134	33645	0.00
04/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	15731	16103	15731	16103	0.00
04/10/2006	TRTI On 02-November-06			Index Future	233.7700	234.1130	233.7720	234.1130	500.00
05/10/2006	CRDI On 02-November-06			Index Future	102.2800	102.2120	102.2820	102.2120	10.00
05/10/2006	GOVI On 01-February-07			jGovi	241.4100	241.4150	241.4080	241.4150	0.00
05/10/2006	GOVI On 03-May-07			jGovi	246.7800	246.7930	246.7840	246.7930	0.00
05/10/2006	GOVI On 02-August-07			jGovi	252.7700	252.8070	252.7660	252.8070	0.00
05/10/2006	GOVI On 02-November-06			jGovi	236.5100	236.5150	236.5090	236.5150	901.00
05/10/2006	J153 On 31-August-10			jSwap	9.1800	9.2000	0.0555	0.0563	0.00
05/10/2006	J157 On 15-September-15			jSwap	8.9800	8.9990	0.0164	0.0153	0.00
05/10/2006	J186 On 21-December-26			jSwap	8.6600	8.6940	0.1115	0.1150	0.00
05/10/2006	J194 On 28-February-08			jSwap	9.2200	9.2460	0.0238	0.0241	0.00
05/10/2006	J201 On 22-December-14			jSwap	8.9500	8.9640	0.0865	0.0874	0.00
05/10/2006	J203 On 15-September-17			jSwap	8.9100	8.9240	0.0977	0.0984	0.00
05/10/2006	J204 On 21-December-18			jSwap	8.8200	8.8330	0.1002	0.1013	0.00
05/10/2006	J207 On 15-January-20			jSwap	8.8000	8.8190	0.0630	0.0645	0.00
05/10/2006	JBAR On 21-December-05			jBar	8.5500	8.5290	0.0000	0.0000	0.00
05/10/2006	JFRA On 01-February-07			jFra	9.2700	9.2970	0.0226	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
05/10/2006	JFRA On 07-February-08			jFra	9.2600	9.2890	0.0225	0.0226	0.00
05/10/2006	JFRA On 03-May-07			jFra	9.4300	9.4730	0.0230	0.0231	0.00
05/10/2006	JFRA On 02-August-07			jFra	9.4800	9.4860	0.0231	0.0231	0.00
05/10/2006	JFRA On 02-November-06			jFra	8.8000	8.8120	0.0215	0.0215	0.00
05/10/2006	JFRA On 01-November-07			jFra	9.3700	9.4090	0.0246	0.0246	0.00
05/10/2006	JN02 On 01-February-07			jNote	9.2800	9.3110	0.1686	0.1691	0.00
05/10/2006	JN02 On 03-May-07			jNote	9.2500	9.2800	0.1680	0.1685	0.00
05/10/2006	JN02 On 02-August-07			jNote	9.1900	9.2180	0.1670	0.1675	0.00
05/10/2006	JN02 On 02-November-06			jNote	9.2400	9.2720	0.1681	0.1686	0.00
05/10/2006	JN05 On 01-February-07			jNote	9.0800	9.0960	0.3612	0.3616	0.00
05/10/2006	JN05 On 03-May-07			jNote	9.0500	9.0700	0.3604	0.3608	0.00
05/10/2006	JN05 On 02-August-07			jNote	9.0200	9.0320	0.3593	0.3597	0.00
05/10/2006	JN05 On 02-November-06			jNote	9.0700	9.0910	0.3611	0.3617	0.00
05/10/2006	JN10 On 01-February-07			jNote	8.8600	8.8680	0.5806	0.5809	0.00
05/10/2006	JN10 On 03-May-07			jNote	8.8300	8.8410	0.5795	0.5798	0.00
05/10/2006	JN10 On 02-August-07			jNote	8.8000	8.8060	0.5781	0.5784	0.00
05/10/2006	JN10 On 02-November-06			jNote	8.8700	8.8760	0.5812	0.5815	0.00
05/10/2006	JROD On 31-January-07			jRod	8.3000	8.2890	0.0017	0.0016	0.00
05/10/2006	JROD On 28-February-07			jRod	8.5500	8.5290	0.0028	0.0027	0.00
05/10/2006	JROD On 30-March-07			jRod	8.8100	8.7770	0.0041	0.0039	0.00
05/10/2006	JROD On 30-April-07			jRod	8.6000	8.5700	0.0045	0.0043	0.00
05/10/2006	JROD On 31-May-07			jRod	8.8000	8.7670	0.0059	0.0057	0.00
05/10/2006	JROD On 31-October-06			jRod	7.7200	7.7260	0.0005	0.0005	0.00
05/10/2006	JROD On 30-November-06			jRod	8.0300	8.0290	0.0002	0.0002	0.00
05/10/2006	JROD On 29-December-06			jRod	8.4500	8.4440	0.0013	0.0013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	OTHI On 02-November-06			Index Future	234.9200	234.8960	234.9150	234.8960	15.00
05/10/2006	R153 On 01-February-07			Bond Future	8.7300	8.7210	118.5262	118.5554	0.00
05/10/2006	R153 On 03-May-07			Bond Future	8.6900	8.6760	114.5933	114.6268	0.00
05/10/2006	R153 On 02-August-07			Bond Future	8.6300	8.6190	117.1843	117.2212	0.00
05/10/2006	R153 On 02-November-06			Bond Future	8.7800	8.7650	115.8520	115.8865	408.00
05/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1858	2016	1858	2016	0.00
05/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1858	2016	1858	2016	0.00
05/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11395	11209	11395	11209	0.00
05/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11395	11209	11395	11209	0.00
05/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7	9	7	9	0.00
05/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36078	35736	36078	35736	0.00
05/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
05/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45089	44745	45089	44745	0.00
05/10/2006	R157 On 01-February-07			Bond Future	8.6500	8.6460	134.3895	134.3824	0.00
05/10/2006	R157 On 03-May-07			Bond Future	8.6200	8.6210	130.5834	130.5834	0.00
05/10/2006	R157 On 02-August-07			Bond Future	8.5900	8.5920	133.5345	133.5345	0.00
05/10/2006	R157 On 02-November-06			Bond Future	8.6600	8.6600	131.4514	131.4514	49.00
05/10/2006	R186 On 01-February-07			Bond Future	8.3400	8.3400	122.0830	122.1276	0.00
05/10/2006	R186 On 03-May-07			Bond Future	8.3200	8.3180	124.8365	124.8921	0.00
05/10/2006	R186 On 02-August-07			Bond Future	8.3000	8.2950	122.3492	122.4045	0.00
05/10/2006	R186 On 02-November-06			Bond Future	8.3600	8.3550	124.6394	124.6953	59.00
05/10/2006	R194 On 01-February-07			Bond Future	9.1200	9.1230	105.2553	105.2483	0.00
05/10/2006	R194 On 03-May-07			Bond Future	9.0900	9.0940	102.5474	102.5435	0.00
05/10/2006	R194 On 02-August-07			Bond Future	9.0200	9.0180	104.8659	104.8648	0.00
05/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0690	102.9852	102.9803	0.00
05/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	813	810	813	810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9507	9575	9507	9575	0.00
05/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	185	185	185	185	0.00
05/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13951	14021	13951	14021	0.00
05/10/2006	R201 On 01-February-07			Bond Future	8.6300	8.6310	101.7819	101.7819	0.00
05/10/2006	R201 On 03-May-07			Bond Future	8.6100	8.6080	104.0821	104.0821	0.00
05/10/2006	R201 On 02-August-07			Bond Future	8.5800	8.5820	102.0101	102.0101	0.00
05/10/2006	R201 On 02-November-06			Bond Future	8.6400	8.6440	103.9214	103.9156	26.00
05/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16456	16534	16456	16534	0.00
05/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21049	21127	21049	21127	0.00
05/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17870	17948	17870	17948	0.00
05/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19625	19703	19625	19703	0.00
05/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12508	12628	12508	12628	0.00
05/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6354	6532	6354	6532	0.00
05/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22854	22922	22854	22922	0.00
05/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2507	2633	2507	2633	0.00
05/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1306	1331	1306	1331	0.00
05/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67937	67961	67937	67961	0.00
05/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	89	92	89	92	0.00
05/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114014	114017	114014	114017	0.00
05/10/2006	R203 On 01-February-07			Bond Future	8.5700	8.5680	101.0472	101.0811	0.00
05/10/2006	R203 On 03-May-07			Bond Future	8.5500	8.5460	99.1520	99.1855	0.00
05/10/2006	R203 On 02-August-07			Bond Future	8.5300	8.5200	101.3913	101.4310	0.00
05/10/2006	R203 On 02-November-06			Bond Future	8.5800	8.5780	98.8686	98.9029	0.00
05/10/2006	R204 On 01-February-07			Bond Future	8.5400	8.5400	97.0442	97.0370	0.00
05/10/2006	R204 On 03-May-07			Bond Future	8.5200	8.5190	99.2360	99.2360	0.00
05/10/2006	R204 On 02-August-07			Bond Future	8.5000	8.4970	97.4329	97.4329	0.00
05/10/2006	R204 On 02-November-06			Bond Future	8.5500	8.5520	98.9075	98.9075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	39090	39154	39090	39154	0.00
05/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	38879	38943	38879	38943	0.00
05/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3164	3302	3164	3302	0.00
05/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25395	25533	25395	25533	0.00
05/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	728	788	728	788	0.00
05/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41892	41952	41892	41952	0.00
05/10/2006	R207 On 01-February-07			Bond Future	8.5100	8.5080	90.6991	90.6774	0.00
05/10/2006	R207 On 03-May-07			Bond Future	8.4900	8.4900	92.7472	92.7257	0.00
05/10/2006	R207 On 02-August-07			Bond Future	8.4700	8.4690	91.1957	91.1815	0.00
05/10/2006	R207 On 02-November-06			Bond Future	8.5200	8.5220	92.3094	92.2875	0.00
05/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	34216	34134	34216	34134	0.00
05/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	15599	15731	15599	15731	0.00
05/10/2006	TRTI On 02-November-06			Index Future	233.7700	233.7720	233.7680	233.7720	500.00
06/10/2006	CRDI On 02-November-06			Index Future	102.2400	102.2820	102.2390	102.2820	10.00
06/10/2006	GOVI On 01-February-07			jGovi	241.2100	241.4080	241.2130	241.4080	0.00
06/10/2006	GOVI On 03-May-07			jGovi	246.5800	246.7840	246.5830	246.7840	0.00
06/10/2006	GOVI On 02-August-07			jGovi	252.6000	252.7660	252.5970	252.7660	0.00
06/10/2006	GOVI On 02-November-06			jGovi	236.3200	236.5090	236.3190	236.5090	901.00
06/10/2006	J153 On 31-August-10			jSwap	9.1300	9.1750	0.0540	0.0555	0.00
06/10/2006	J157 On 15-September-15			jSwap	8.9400	8.9810	0.0188	0.0164	0.00
06/10/2006	J186 On 21-December-26			jSwap	8.6600	8.6560	0.1117	0.1115	0.00
06/10/2006	J194 On 28-February-08			jSwap	9.2200	9.2240	0.0237	0.0238	0.00
06/10/2006	J201 On 22-December-14			jSwap	8.9100	8.9470	0.0843	0.0865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	J203 On 15-September-17			jSwap	8.8800	8.9120	0.0954	0.0977	0.00
06/10/2006	J204 On 21-December-18			jSwap	8.7900	8.8170	0.0983	0.1002	0.00
06/10/2006	J207 On 15-January-20			jSwap	8.7800	8.7990	0.0613	0.0630	0.00
06/10/2006	JBAR On 21-December-05			jBar	8.5500	8.5540	0.0000	0.0000	0.00
06/10/2006	JFRA On 01-February-07			jFra	9.2800	9.2730	0.0226	0.0226	0.00
06/10/2006	JFRA On 07-February-08			jFra	9.2200	9.2550	0.0225	0.0225	0.00
06/10/2006	JFRA On 03-May-07			jFra	9.4200	9.4330	0.0229	0.0230	0.00
06/10/2006	JFRA On 02-August-07			jFra	9.4700	9.4800	0.0231	0.0231	0.00
06/10/2006	JFRA On 02-November-06			jFra	8.7800	8.7980	0.0214	0.0215	0.00
06/10/2006	JFRA On 01-November-07			jFra	9.3600	9.3740	0.0245	0.0246	0.00
06/10/2006	JN02 On 01-February-07			jNote	9.2600	9.2800	0.1682	0.1686	0.00
06/10/2006	JN02 On 03-May-07			jNote	9.2200	9.2480	0.1676	0.1680	0.00
06/10/2006	JN02 On 02-August-07			jNote	9.1600	9.1880	0.1665	0.1670	0.00
06/10/2006	JN02 On 02-November-06			jNote	9.2300	9.2440	0.1678	0.1681	0.00
06/10/2006	JN05 On 01-February-07			jNote	9.0100	9.0780	0.3590	0.3612	0.00
06/10/2006	JN05 On 03-May-07			jNote	8.9900	9.0540	0.3581	0.3604	0.00
06/10/2006	JN05 On 02-August-07			jNote	8.9500	9.0180	0.3570	0.3593	0.00
06/10/2006	JN05 On 02-November-06			jNote	9.0100	9.0710	0.3590	0.3611	0.00
06/10/2006	JN10 On 01-February-07			jNote	8.8200	8.8580	0.5792	0.5806	0.00
06/10/2006	JN10 On 03-May-07			jNote	8.7900	8.8320	0.5781	0.5795	0.00
06/10/2006	JN10 On 02-August-07			jNote	8.7600	8.7970	0.5768	0.5781	0.00
06/10/2006	JN10 On 02-November-06			jNote	8.8300	8.8660	0.5797	0.5812	0.00
06/10/2006	JROD On 31-January-07			jRod	8.2900	8.3020	0.0019	0.0017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	JROD On 28-February-07			jRod	8.5400	8.5530	0.0031	0.0028	0.00
06/10/2006	JROD On 30-March-07			jRod	8.8000	8.8110	0.0044	0.0041	0.00
06/10/2006	JROD On 30-April-07			jRod	8.6000	8.5970	0.0048	0.0045	0.00
06/10/2006	JROD On 31-May-07			jRod	8.8000	8.7980	0.0062	0.0059	0.00
06/10/2006	JROD On 31-October-06			jRod	7.7100	7.7210	0.0001	0.0005	0.00
06/10/2006	JROD On 30-November-06			jRod	8.0000	8.0250	0.0005	0.0002	0.00
06/10/2006	JROD On 29-December-06			jRod	8.4200	8.4490	0.0015	0.0013	0.00
06/10/2006	OTHI On 02-November-06			Index Future	234.8400	234.9150	234.8370	234.9150	15.00
06/10/2006	R153 On 01-February-07			Bond Future	8.7400	8.7300	118.4840	118.5262	0.00
06/10/2006	R153 On 03-May-07			Bond Future	8.7000	8.6870	114.5477	114.5933	0.00
06/10/2006	R153 On 02-August-07			Bond Future	8.6500	8.6320	117.1418	117.1843	0.00
06/10/2006	R153 On 02-November-06			Bond Future	8.7900	8.7750	115.8175	115.8520	408.00
06/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1704	1858	1704	1858	0.00
06/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1704	1858	1704	1858	0.00
06/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11587	11395	11587	11395	0.00
06/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11587	11395	11587	11395	0.00
06/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	5	7	5	7	0.00
06/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36421	36078	36421	36078	0.00
06/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45434	45089	45434	45089	0.00
06/10/2006	R157 On 01-February-07			Bond Future	8.6600	8.6450	134.2687	134.3895	0.00
06/10/2006	R157 On 03-May-07			Bond Future	8.6400	8.6210	130.4583	130.5834	0.00
06/10/2006	R157 On 02-August-07			Bond Future	8.6100	8.5920	133.4122	133.5345	0.00
06/10/2006	R157 On 02-November-06			Bond Future	8.6800	8.6600	131.3062	131.4514	49.00
06/10/2006	R186 On 01-February-07			Bond Future	8.3600	8.3440	121.8939	122.0830	0.00
06/10/2006	R186 On 03-May-07			Bond Future	8.3400	8.3230	124.6480	124.8365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R186 On 02-August-07			Bond Future	8.3200	8.3000	122.1612	122.3492	0.00
06/10/2006	R186 On 02-November-06			Bond Future	8.3800	8.3600	124.4718	124.6394	29.00
06/10/2006	R194 On 01-February-07			Bond Future	9.1300	9.1160	105.2373	105.2553	0.00
06/10/2006	R194 On 03-May-07			Bond Future	9.1100	9.0890	102.5280	102.5474	0.00
06/10/2006	R194 On 02-August-07			Bond Future	9.0500	9.0160	104.8502	104.8659	0.00
06/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0650	102.9754	102.9852	0.00
06/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	773	813	773	813	0.00
06/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9647	9507	9647	9507	0.00
06/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	172	185	172	185	0.00
06/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14117	13951	14117	13951	0.00
06/10/2006	R201 On 01-February-07			Bond Future	8.6400	8.6310	101.7198	101.7819	0.00
06/10/2006	R201 On 03-May-07			Bond Future	8.6200	8.6080	104.0157	104.0821	0.00
06/10/2006	R201 On 02-August-07			Bond Future	8.5900	8.5820	101.9451	102.0101	0.00
06/10/2006	R201 On 02-November-06			Bond Future	8.6500	8.6430	103.8636	103.9214	26.00
06/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16087	16456	16087	16456	0.00
06/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21302	21049	21302	21049	0.00
06/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17485	17870	17485	17870	0.00
06/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19862	19625	19862	19625	0.00
06/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	11999	12508	11999	12508	0.00
06/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6422	6354	6422	6354	0.00
06/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22270	22854	22270	22854	0.00
06/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2501	2507	2501	2507	0.00
06/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1240	1306	1240	1306	0.00
06/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	68492	67937	68492	67937	0.00
06/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	82	89	82	89	0.00
06/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114628	114014	114628	114014	0.00
06/10/2006	R203 On 01-February-07			Bond Future	8.5800	8.5730	100.9727	101.0472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2006	R203 On 03-May-07			Bond Future	8.5600	8.5510	99.0718	99.1520	0.00
06/10/2006	R203 On 02-August-07			Bond Future	8.5400	8.5260	101.3121	101.3913	0.00
06/10/2006	R203 On 02-November-06			Bond Future	8.5900	8.5830	98.8000	98.8686	0.00
06/10/2006	R204 On 01-February-07			Bond Future	8.5600	8.5390	96.8865	97.0442	0.00
06/10/2006	R204 On 03-May-07			Bond Future	8.5400	8.5190	99.0800	99.2360	0.00
06/10/2006	R204 On 02-August-07			Bond Future	8.5200	8.4970	97.2714	97.4329	0.00
06/10/2006	R204 On 02-November-06			Bond Future	8.5700	8.5520	98.7627	98.9075	0.00
06/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	38189	39090	38189	39090	0.00
06/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	39593	38879	39593	38879	0.00
06/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2737	3164	2737	3164	0.00
06/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26416	25395	26416	25395	0.00
06/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	587	728	587	728	0.00
06/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43199	41892	43199	41892	0.00
06/10/2006	R207 On 01-February-07			Bond Future	8.5300	8.5050	90.5040	90.6991	0.00
06/10/2006	R207 On 03-May-07			Bond Future	8.5200	8.4870	92.5465	92.7472	0.00
06/10/2006	R207 On 02-August-07			Bond Future	8.5000	8.4670	90.9967	91.1957	0.00
06/10/2006	R207 On 02-November-06			Bond Future	8.5500	8.5190	92.1200	92.3094	0.00
06/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	32900	34216	32900	34216	0.00
06/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16290	15599	16290	15599	0.00
06/10/2006	TRTI On 02-November-06			Index Future	233.5900	233.7680	233.5850	233.7680	500.00