



Derivatives Weekly Statistics Report

From 2006/11/06 To 2006/11/10

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2006	CRD1 On 01-February-07			Index Future	106.5300	106.3040	106.5270	106.3040	10.00
06/11/2006	GOVI On 01-February-07			jGovi	247.9400	247.3630	247.9440	247.3630	71.00
06/11/2006	GOVI On 03-May-07			jGovi	253.4500	252.8610	253.4530	252.8610	121.00
06/11/2006	GOVI On 02-August-07			jGovi	259.2400	258.6320	259.2370	258.6320	0.00
06/11/2006	J153 On 31-August-10			jSwap	8.7500	8.8140	0.0420	0.0441	0.00
06/11/2006	J157 On 15-September-15			jSwap	8.4800	8.5490	0.0481	0.0437	0.00
06/11/2006	J186 On 21-December-26			jSwap	8.0400	8.1040	0.0544	0.0607	0.00
06/11/2006	J194 On 28-February-08			jSwap	9.0000	9.0270	0.0209	0.0212	0.00
06/11/2006	J201 On 22-December-14			jSwap	8.4600	8.5220	0.0587	0.0624	0.00
06/11/2006	J203 On 15-September-17			jSwap	8.4300	8.4850	0.0660	0.0699	0.00
06/11/2006	J204 On 21-December-18			jSwap	8.3500	8.4040	0.0666	0.0707	0.00
06/11/2006	J207 On 15-January-20			jSwap	8.3200	8.3770	0.0264	0.0306	0.00
06/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	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
06/11/2006	JFRA On 01-February-07			jFra	9.0500	9.0930	0.0221	0.0222	0.00
06/11/2006	JFRA On 07-February-08			jFra	8.9200	8.9390	0.0217	0.0218	0.00
06/11/2006	JFRA On 03-May-07			jFra	9.1400	9.1760	0.0223	0.0224	0.00
06/11/2006	JFRA On 02-August-07			jFra	9.1200	9.1470	0.0222	0.0223	0.00
06/11/2006	JFRA On 01-November-07			jFra	9.0400	9.0600	0.0237	0.0238	0.00
06/11/2006	JN02 On 01-February-07			jNote	8.9200	8.9600	0.1627	0.1633	0.00
06/11/2006	JN02 On 03-May-07			jNote	8.8500	8.8940	0.1614	0.1621	0.00
06/11/2006	JN02 On 02-August-07			jNote	8.7600	8.8110	0.1598	0.1608	0.00
06/11/2006	JN05 On 01-February-07			jNote	8.5500	8.6180	0.3438	0.3461	0.00
06/11/2006	JN05 On 03-May-07			jNote	8.5000	8.5680	0.3423	0.3445	0.00
06/11/2006	JN05 On 02-August-07			jNote	8.4500	8.5140	0.3406	0.3429	0.00
06/11/2006	JN10 On 01-February-07			jNote	8.3500	8.4150	0.5597	0.5623	0.00
06/11/2006	JN10 On 03-May-07			jNote	8.3200	8.3800	0.5584	0.5609	0.00
06/11/2006	JN10 On 02-August-07			jNote	8.2800	8.3400	0.5568	0.5594	0.00
06/11/2006	JROD On 31-January-07			jRod	8.7100	8.7280	0.0019	0.0024	0.00
06/11/2006	JROD On 28-February-07			jRod	8.4600	8.4730	0.0024	0.0029	0.00
06/11/2006	JROD On 30-March-07			jRod	8.7200	8.7360	0.0037	0.0042	0.00
06/11/2006	JROD On 30-April-07			jRod	8.9600	8.9760	0.0048	0.0053	0.00
06/11/2006	JROD On 31-May-07			jRod	8.7200	8.7350	0.0054	0.0059	0.00
06/11/2006	JROD On 30-November-06			jRod	7.9300	7.9460	0.0000	0.0005	0.00
06/11/2006	JROD On 29-December-06			jRod	8.2900	8.3070	0.0009	0.0014	0.00
06/11/2006	OTH1 On 01-February-07			Index Future	245.0800	244.5760	245.0830	244.5760	15.00
06/11/2006	R153 On 01-February-07			Bond Future	8.2300	8.2700	120.1638	120.0317	77.00
06/11/2006	R153 On 03-May-07			Bond Future	8.2000	8.1480	116.0880	116.2491	0.00
06/11/2006	R153 On 02-August-07			Bond Future	8.0300	8.0800	118.9169	118.7638	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
06/11/2006	R157 On 01-February-07			Bond Future	8.0800	8.1200	138.4911	138.1950	0.00
06/11/2006	R157 On 03-May-07			Bond Future	8.0600	8.0520	134.5650	134.6230	512.00
06/11/2006	R157 On 02-August-07			Bond Future	7.9700	8.0160	137.8719	137.5314	0.00
06/11/2006	R186 On 01-February-07			Bond Future	7.7400	7.7870	129.0860	128.5414	4.00
06/11/2006	R186 On 03-May-07			Bond Future	7.7100	7.7590	131.9111	131.3560	0.00
06/11/2006	R186 On 02-August-07			Bond Future	7.6900	7.7330	129.4474	128.8821	0.00
06/11/2006	R194 On 01-February-07			Bond Future	8.6200	8.6610	105.7508	105.7107	0.00
06/11/2006	R194 On 03-May-07			Bond Future	8.5300	8.5830	102.9783	102.9401	0.00
06/11/2006	R194 On 02-August-07			Bond Future	8.4100	8.4640	105.1984	105.1667	0.00
06/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1578	1501	1578	1501	0.00
06/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5317	5641	5317	5641	0.00
06/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	396	375	396	375	0.00
06/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9205	9586	9205	9586	0.00
06/11/2006	R201 On 01-February-07			Bond Future	8.0200	8.0650	105.3197	105.0483	0.00
06/11/2006	R201 On 03-May-07			Bond Future	7.9800	8.0310	107.6183	107.3412	0.00
06/11/2006	R201 On 02-August-07			Bond Future	7.9500	7.9970	105.5118	105.2409	0.00
06/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36062	34188	36062	34188	0.00
06/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	5277	6117	5277	6117	0.00
06/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38336	36399	38336	36399	0.00
06/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4713	5490	4713	5490	0.00
06/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4579	4205	4579	4205	0.00
06/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	35832	38170	35832	38170	0.00
06/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	346	318	346	318	0.00
06/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78893	81579	78893	81579	0.00
06/11/2006	R203 On 01-February-07			Bond Future	7.9400	7.9810	105.4988	105.1690	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
06/11/2006	R203 On 03-May-07			Bond Future	7.9000	7.9490	103.6239	103.2911	0.00
06/11/2006	R203 On 02-August-07			Bond Future	7.8700	7.9170	105.8526	105.5242	0.00
06/11/2006	R204 On 01-February-07			Bond Future	7.9200	7.9660	101.6265	101.2760	0.00
06/11/2006	R204 On 03-May-07			Bond Future	7.8900	7.9370	103.8457	103.4911	0.00
06/11/2006	R204 On 02-August-07			Bond Future	7.8600	7.9090	102.0376	101.6869	0.00
06/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	65275	63016	65275	63016	0.00
06/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	19017	20265	19017	20265	0.00
06/11/2006	R207 On 01-February-07			Bond Future	7.8600	7.9100	95.5034	95.1473	0.00
06/11/2006	R207 On 03-May-07			Bond Future	7.8400	7.8830	97.5885	97.2275	0.00
06/11/2006	R207 On 02-August-07			Bond Future	7.8100	7.8560	96.0480	95.6900	0.00
06/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	70241	67152	70241	67152	0.00
06/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	3210	3732	3210	3732	0.00
06/11/2006	TRT1 On 01-February-07			Index Future	245.0300	244.4580	245.0300	244.4580	500.00
07/11/2006	CRD1 On 01-February-07			Index Future	106.7900	106.5270	106.7860	106.5270	10.00
07/11/2006	GOVI On 01-February-07			jGovi	248.6900	247.9440	248.6930	247.9440	71.00
07/11/2006	GOVI On 03-May-07			jGovi	254.2200	253.4530	254.2170	253.4530	121.00
07/11/2006	GOVI On 02-August-07			jGovi	260.0200	259.2370	260.0180	259.2370	0.00
07/11/2006	J153 On 31-August-10			jSwap	8.7100	8.7490	0.0408	0.0420	0.00
07/11/2006	J157 On 15-September-15			jSwap	8.4600	8.4800	0.0497	0.0481	0.00
07/11/2006	J186 On 21-December-26			jSwap	8.0200	8.0390	0.0526	0.0544	0.00
07/11/2006	J194 On 28-February-08			jSwap	8.9700	9.0030	0.0205	0.0209	0.00
07/11/2006	J201 On 22-December-14			jSwap	8.4400	8.4600	0.0576	0.0587	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
07/11/2006	J203 On 15-September-17			jSwap	8.3900	8.4270	0.0638	0.0660	0.00
07/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3480	0.0639	0.0666	0.00
07/11/2006	J207 On 15-January-20			jSwap	8.2900	8.3240	0.0235	0.0264	0.00
07/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
07/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0460	0.0220	0.0221	0.00
07/11/2006	JFRA On 07-February-08			jFra	8.8700	8.9150	0.0216	0.0217	0.00
07/11/2006	JFRA On 03-May-07			jFra	9.1000	9.1430	0.0222	0.0223	0.00
07/11/2006	JFRA On 02-August-07			jFra	9.0700	9.1160	0.0221	0.0222	0.00
07/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0400	0.0236	0.0237	0.00
07/11/2006	JN02 On 01-February-07			jNote	8.8800	8.9230	0.1620	0.1627	0.00
07/11/2006	JN02 On 03-May-07			jNote	8.8100	8.8500	0.1608	0.1614	0.00
07/11/2006	JN02 On 02-August-07			jNote	8.7200	8.7570	0.1593	0.1598	0.00
07/11/2006	JN05 On 01-February-07			jNote	8.5100	8.5500	0.3426	0.3438	0.00
07/11/2006	JN05 On 03-May-07			jNote	8.4700	8.5000	0.3412	0.3423	0.00
07/11/2006	JN05 On 02-August-07			jNote	8.4100	8.4450	0.3396	0.3406	0.00
07/11/2006	JN10 On 01-February-07			jNote	8.3200	8.3540	0.5583	0.5597	0.00
07/11/2006	JN10 On 03-May-07			jNote	8.2900	8.3190	0.5569	0.5584	0.00
07/11/2006	JN10 On 02-August-07			jNote	8.2500	8.2790	0.5553	0.5568	0.00
07/11/2006	JROD On 31-January-07			jRod	8.6900	8.7050	0.0019	0.0019	0.00
07/11/2006	JROD On 28-February-07			jRod	8.4500	8.4590	0.0024	0.0024	0.00
07/11/2006	JROD On 30-March-07			jRod	8.7100	8.7180	0.0037	0.0037	0.00
07/11/2006	JROD On 30-April-07			jRod	8.9500	8.9550	0.0047	0.0048	0.00
07/11/2006	JROD On 31-May-07			jRod	8.7200	8.7210	0.0054	0.0054	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
07/11/2006	JROD On 30-November-06			jRod	7.9300	7.9340	0.0000	0.0000	0.00
07/11/2006	JROD On 29-December-06			jRod	8.2800	8.2870	0.0009	0.0009	0.00
07/11/2006	OTH1 On 01-February-07			Index Future	245.6800	245.0830	245.6760	245.0830	15.00
07/11/2006	R153 On 01-February-07			Bond Future	8.1600	8.2300	120.3955	120.1638	77.00
07/11/2006	R153 On 03-May-07			Bond Future	8.1300	8.2000	116.3049	116.0880	0.00
07/11/2006	R153 On 02-August-07			Bond Future	7.9500	8.0270	119.1283	118.9169	0.00
07/11/2006	R157 On 01-February-07			Bond Future	8.0200	8.0800	138.9369	138.4911	0.00
07/11/2006	R157 On 03-May-07			Bond Future	8.0000	8.0600	135.0006	134.5650	512.00
07/11/2006	R157 On 02-August-07			Bond Future	7.9100	7.9680	138.2850	137.8719	0.00
07/11/2006	R186 On 01-February-07			Bond Future	7.6900	7.7420	129.7687	129.0860	4.00
07/11/2006	R186 On 03-May-07			Bond Future	7.6600	7.7130	132.5919	131.9111	0.00
07/11/2006	R186 On 02-August-07			Bond Future	7.6300	7.6860	130.1259	129.4474	0.00
07/11/2006	R194 On 01-February-07			Bond Future	8.5400	8.6210	105.8323	105.7508	0.00
07/11/2006	R194 On 03-May-07			Bond Future	8.4400	8.5340	103.0500	102.9783	0.00
07/11/2006	R194 On 02-August-07			Bond Future	8.3000	8.4060	105.2553	105.1984	0.00
07/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1835	1578	1835	1578	0.00
07/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4759	5317	4759	5317	0.00
07/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	488	396	488	396	0.00
07/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8483	9205	8483	9205	0.00
07/11/2006	R201 On 01-February-07			Bond Future	7.9600	8.0190	105.6513	105.3197	0.00
07/11/2006	R201 On 03-May-07			Bond Future	7.9300	7.9830	107.9486	107.6183	0.00
07/11/2006	R201 On 02-August-07			Bond Future	7.8900	7.9490	105.8346	105.5118	0.00
07/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38625	36062	38625	36062	0.00
07/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4524	5277	4524	5277	0.00
07/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40964	38336	40964	38336	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
07/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4024	4713	4024	4713	0.00
07/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5266	4579	5266	4579	0.00
07/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	33202	35832	33202	35832	0.00
07/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	421	346	421	346	0.00
07/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75652	78893	75652	78893	0.00
07/11/2006	R203 On 01-February-07			Bond Future	7.8800	7.9350	105.9022	105.4988	0.00
07/11/2006	R203 On 03-May-07			Bond Future	7.8500	7.9020	104.0293	103.6239	0.00
07/11/2006	R203 On 02-August-07			Bond Future	7.8100	7.8700	106.2527	105.8526	0.00
07/11/2006	R204 On 01-February-07			Bond Future	7.8600	7.9200	102.0554	101.6265	0.00
07/11/2006	R204 On 03-May-07			Bond Future	7.8300	7.8900	104.2778	103.8457	0.00
07/11/2006	R204 On 02-August-07			Bond Future	7.8100	7.8620	102.4651	102.0376	0.00
07/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	68257	65275	68257	65275	0.00
07/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	17724	19017	17724	19017	0.00
07/11/2006	R207 On 01-February-07			Bond Future	7.8100	7.8640	95.9393	95.5034	0.00
07/11/2006	R207 On 03-May-07			Bond Future	7.7800	7.8360	98.0211	97.5885	0.00
07/11/2006	R207 On 02-August-07			Bond Future	7.7500	7.8090	96.4768	96.0480	0.00
07/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	74087	70241	74087	70241	0.00
07/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	2731	3210	2731	3210	0.00
07/11/2006	TRT1 On 01-February-07			Index Future	245.7600	245.0300	245.7640	245.0300	500.00
08/11/2006	CRD1 On 01-February-07			Index Future	106.6700	106.7860	106.6680	106.7860	10.00
08/11/2006	GOVI On 01-February-07			jGovi	248.4300	248.6930	248.4300	248.6930	71.00
08/11/2006	GOVI On 03-May-07			jGovi	253.9400	254.2170	253.9430	254.2170	121.00
08/11/2006	GOVI On 02-August-07			jGovi	259.7400	260.0180	259.7350	260.0180	0.00
08/11/2006	J153 On 31-August-10			jSwap	8.7500	8.7140	0.0419	0.0408	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
08/11/2006	J157 On 15-September-15			jSwap	8.4800	8.4550	0.0479	0.0497	0.00
08/11/2006	J186 On 21-December-26			jSwap	8.0500	8.0200	0.0556	0.0526	0.00
08/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9740	0.0206	0.0205	0.00
08/11/2006	J201 On 22-December-14			jSwap	8.4700	8.4400	0.0591	0.0576	0.00
08/11/2006	J203 On 15-September-17			jSwap	8.4200	8.3940	0.0654	0.0638	0.00
08/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3130	0.0639	0.0639	0.00
08/11/2006	J207 On 15-January-20			jSwap	8.2800	8.2880	0.0232	0.0235	0.00
08/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
08/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0180	0.0220	0.0220	0.00
08/11/2006	JFRA On 07-February-08			jFra	8.8800	8.8690	0.0217	0.0216	0.00
08/11/2006	JFRA On 03-May-07			jFra	9.1000	9.0980	0.0222	0.0222	0.00
08/11/2006	JFRA On 02-August-07			jFra	9.0700	9.0680	0.0221	0.0221	0.00
08/11/2006	JFRA On 01-November-07			jFra	9.0100	8.9960	0.0236	0.0236	0.00
08/11/2006	JN02 On 01-February-07			jNote	8.8900	8.8830	0.1622	0.1620	0.00
08/11/2006	JN02 On 03-May-07			jNote	8.8300	8.8130	0.1611	0.1608	0.00
08/11/2006	JN02 On 02-August-07			jNote	8.7400	8.7230	0.1596	0.1593	0.00
08/11/2006	JN05 On 01-February-07			jNote	8.5600	8.5120	0.3441	0.3426	0.00
08/11/2006	JN05 On 03-May-07			jNote	8.5100	8.4650	0.3426	0.3412	0.00
08/11/2006	JN05 On 02-August-07			jNote	8.4500	8.4120	0.3409	0.3396	0.00
08/11/2006	JN10 On 01-February-07			jNote	8.3600	8.3210	0.5596	0.5583	0.00
08/11/2006	JN10 On 03-May-07			jNote	8.3200	8.2860	0.5581	0.5569	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
08/11/2006	JN10 On 02-August-07			jNote	8.2700	8.2450	0.5561	0.5553	0.00
08/11/2006	JROD On 31-January-07			jRod	8.6800	8.6930	0.0019	0.0019	0.00
08/11/2006	JROD On 28-February-07			jRod	8.4500	8.4530	0.0024	0.0024	0.00
08/11/2006	JROD On 30-March-07			jRod	8.7100	8.7110	0.0036	0.0037	0.00
08/11/2006	JROD On 30-April-07			jRod	8.9400	8.9470	0.0047	0.0047	0.00
08/11/2006	JROD On 31-May-07			jRod	8.7100	8.7150	0.0054	0.0054	0.00
08/11/2006	JROD On 30-November-06			jRod	7.9300	7.9290	0.0000	0.0000	0.00
08/11/2006	JROD On 29-December-06			jRod	8.2700	8.2780	0.0009	0.0009	0.00
08/11/2006	OTH1 On 01-February-07			Index Future	245.4200	245.6760	245.4240	245.6760	15.00
08/11/2006	R153 On 01-February-07			Bond Future	8.1900	8.1600	120.2961	120.3955	77.00
08/11/2006	R153 On 03-May-07			Bond Future	8.1600	8.1300	116.2118	116.3049	0.00
08/11/2006	R153 On 02-August-07			Bond Future	7.9800	7.9540	119.0442	119.1283	0.00
08/11/2006	R157 On 01-February-07			Bond Future	8.0300	8.0200	138.8625	138.9369	0.00
08/11/2006	R157 On 03-May-07			Bond Future	8.0100	8.0000	134.9279	135.0006	512.00
08/11/2006	R157 On 02-August-07			Bond Future	7.9100	7.9100	138.2778	138.2850	0.00
08/11/2006	R186 On 01-February-07			Bond Future	7.6900	7.6860	129.7687	129.7687	2.00
08/11/2006	R186 On 03-May-07			Bond Future	7.6600	7.6570	132.6041	132.5919	0.00
08/11/2006	R186 On 02-August-07			Bond Future	7.6300	7.6300	130.1503	130.1259	0.00
08/11/2006	R194 On 01-February-07			Bond Future	8.6200	8.5400	105.7529	105.8323	0.00
08/11/2006	R194 On 03-May-07			Bond Future	8.5300	8.4420	102.9806	103.0500	0.00
08/11/2006	R194 On 02-August-07			Bond Future	8.4000	8.3020	105.2017	105.2553	0.00
08/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1553	1835	1553	1835	0.00
08/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5271	4759	5271	4759	0.00
08/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	382	488	382	488	0.00
08/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9171	8483	9171	8483	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
08/11/2006	R201 On 01-February-07			Bond Future	7.9700	7.9630	105.5861	105.6513	0.00
08/11/2006	R201 On 03-May-07			Bond Future	7.9400	7.9260	107.8964	107.9486	0.00
08/11/2006	R201 On 02-August-07			Bond Future	7.9000	7.8920	105.7949	105.8346	0.00
08/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38034	38625	38034	38625	0.00
08/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4585	4524	4585	4524	0.00
08/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40365	40964	40365	40964	0.00
08/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4078	4024	4078	4024	0.00
08/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5044	5266	5044	5266	0.00
08/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	33632	33202	33632	33202	0.00
08/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	388	421	388	421	0.00
08/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76271	75652	76271	75652	0.00
08/11/2006	R203 On 01-February-07			Bond Future	7.8800	7.8790	105.8950	105.9022	0.00
08/11/2006	R203 On 03-May-07			Bond Future	7.8400	7.8450	104.0365	104.0293	0.00
08/11/2006	R203 On 02-August-07			Bond Future	7.8100	7.8130	106.2808	106.2527	0.00
08/11/2006	R204 On 01-February-07			Bond Future	7.8700	7.8640	102.0477	102.0554	0.00
08/11/2006	R204 On 03-May-07			Bond Future	7.8300	7.8330	104.2778	104.2778	0.00
08/11/2006	R204 On 02-August-07			Bond Future	7.8000	7.8050	102.4877	102.4651	0.00
08/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	68358	68257	68358	68257	0.00
08/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	17599	17724	17599	17724	0.00
08/11/2006	R207 On 01-February-07			Bond Future	7.8000	7.8080	95.9706	95.9393	0.00
08/11/2006	R207 On 03-May-07			Bond Future	7.7700	7.7800	98.0676	98.0211	0.00
08/11/2006	R207 On 02-August-07			Bond Future	7.7500	7.7530	96.5383	96.4768	0.00
08/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	74480	74087	74480	74087	0.00
08/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	2658	2731	2658	2731	0.00
08/11/2006	TRT1 On 01-February-07			Index Future	245.5000	245.7640	245.5040	245.7640	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	CRD1 On 01-February-07			Index Future	107.1300	106.6680	107.1300	106.6680	10.00
09/11/2006	GOVI On 01-February-07			jGovi	249.2400	248.4300	249.2410	248.4300	71.00
09/11/2006	GOVI On 03-May-07			jGovi	254.7700	253.9430	254.7690	253.9430	121.00
09/11/2006	GOVI On 02-August-07			jGovi	260.5800	259.7350	260.5800	259.7350	0.00
09/11/2006	J153 On 31-August-10			jSwap	8.7300	8.7450	0.0414	0.0419	0.00
09/11/2006	J157 On 15-September-15			jSwap	8.4300	8.4840	0.0512	0.0479	0.00
09/11/2006	J186 On 21-December-26			jSwap	8.0000	8.0500	0.0506	0.0556	0.00
09/11/2006	J194 On 28-February-08			jSwap	9.0100	8.9810	0.0210	0.0206	0.00
09/11/2006	J201 On 22-December-14			jSwap	8.4200	8.4650	0.0564	0.0591	0.00
09/11/2006	J203 On 15-September-17			jSwap	8.3800	8.4170	0.0625	0.0654	0.00
09/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3140	0.0633	0.0639	0.00
09/11/2006	J207 On 15-January-20			jSwap	8.2900	8.2840	0.0236	0.0232	0.00
09/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
09/11/2006	JFRA On 01-February-07			jFra	9.0900	9.0230	0.0222	0.0220	0.00
09/11/2006	JFRA On 07-February-08			jFra	8.9100	8.8830	0.0217	0.0217	0.00
09/11/2006	JFRA On 03-May-07			jFra	9.1400	9.1020	0.0223	0.0222	0.00
09/11/2006	JFRA On 02-August-07			jFra	9.1000	9.0740	0.0222	0.0221	0.00
09/11/2006	JFRA On 01-November-07			jFra	9.0400	9.0110	0.0237	0.0236	0.00
09/11/2006	JN02 On 01-February-07			jNote	8.9100	8.8940	0.1625	0.1622	0.00
09/11/2006	JN02 On 03-May-07			jNote	8.8300	8.8280	0.1610	0.1611	0.00
09/11/2006	JN02 On 02-August-07			jNote	8.7300	8.7440	0.1593	0.1596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	JN05 On 01-February-07			jNote	8.5400	8.5550	0.3435	0.3441	0.00
09/11/2006	JN05 On 03-May-07			jNote	8.4900	8.5080	0.3418	0.3426	0.00
09/11/2006	JN05 On 02-August-07			jNote	8.4300	8.4530	0.3400	0.3409	0.00
09/11/2006	JN10 On 01-February-07			jNote	8.3000	8.3550	0.5568	0.5596	0.00
09/11/2006	JN10 On 03-May-07			jNote	8.2600	8.3180	0.5554	0.5581	0.00
09/11/2006	JN10 On 02-August-07			jNote	8.2200	8.2720	0.5538	0.5561	0.00
09/11/2006	JROD On 31-January-07			jRod	8.6700	8.6810	0.0018	0.0019	0.00
09/11/2006	JROD On 28-February-07			jRod	8.4400	8.4470	0.0023	0.0024	0.00
09/11/2006	JROD On 30-March-07			jRod	8.7000	8.7060	0.0036	0.0036	0.00
09/11/2006	JROD On 30-April-07			jRod	8.9400	8.9410	0.0047	0.0047	0.00
09/11/2006	JROD On 31-May-07			jRod	8.7100	8.7100	0.0053	0.0054	0.00
09/11/2006	JROD On 30-November-06			jRod	7.9200	7.9250	0.0000	0.0000	0.00
09/11/2006	JROD On 29-December-06			jRod	8.2600	8.2690	0.0008	0.0009	0.00
09/11/2006	OTH1 On 01-February-07			Index Future	246.0600	245.4240	246.0610	245.4240	15.00
09/11/2006	R153 On 01-February-07			Bond Future	8.1300	8.1900	120.4950	120.2961	77.00
09/11/2006	R153 On 03-May-07			Bond Future	8.1000	8.1600	116.3980	116.2118	0.00
09/11/2006	R153 On 02-August-07			Bond Future	7.9000	7.9830	119.2733	119.0442	0.00
09/11/2006	R157 On 01-February-07			Bond Future	7.9300	8.0300	139.6094	138.8625	0.00
09/11/2006	R157 On 03-May-07			Bond Future	7.9100	8.0100	135.6575	134.9279	512.00
09/11/2006	R157 On 02-August-07			Bond Future	7.8000	7.9110	139.0514	138.2778	0.00
09/11/2006	R186 On 01-February-07			Bond Future	7.5700	7.6860	131.2129	129.7687	2.00
09/11/2006	R186 On 03-May-07			Bond Future	7.5400	7.6560	134.0816	132.6041	0.00
09/11/2006	R186 On 02-August-07			Bond Future	7.5000	7.6280	131.6725	130.1503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R194 On 01-February-07			Bond Future	8.6100	8.6190	105.7639	105.7529	0.00
09/11/2006	R194 On 03-May-07			Bond Future	8.5100	8.5310	102.9977	102.9806	0.00
09/11/2006	R194 On 02-August-07			Bond Future	8.3700	8.4000	105.2197	105.2017	0.00
09/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1572	1553	1572	1553	0.00
09/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5180	5271	5180	5271	0.00
09/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	387	382	387	382	0.00
09/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9065	9171	9065	9171	0.00
09/11/2006	R201 On 01-February-07			Bond Future	7.8800	7.9740	106.1691	105.5861	0.00
09/11/2006	R201 On 03-May-07			Bond Future	7.8300	7.9350	108.4962	107.8964	0.00
09/11/2006	R201 On 02-August-07			Bond Future	7.7900	7.8990	106.4154	105.7949	0.00
09/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	42763	38034	42763	38034	0.00
09/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3484	4585	3484	4585	0.00
09/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	45196	40365	45196	40365	0.00
09/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3079	4078	3079	4078	0.00
09/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6468	5044	6468	5044	0.00
09/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	29226	33632	29226	33632	0.00
09/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	560	388	560	388	0.00
09/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70612	76271	70612	76271	0.00
09/11/2006	R203 On 01-February-07			Bond Future	7.7800	7.8800	106.6424	105.8950	0.00
09/11/2006	R203 On 03-May-07			Bond Future	7.7400	7.8440	104.8034	104.0365	0.00
09/11/2006	R203 On 02-August-07			Bond Future	7.7000	7.8090	107.0590	106.2808	0.00
09/11/2006	R204 On 01-February-07			Bond Future	7.7600	7.8650	102.8818	102.0477	0.00
09/11/2006	R204 On 03-May-07			Bond Future	7.7200	7.8330	105.1343	104.2778	0.00
09/11/2006	R204 On 02-August-07			Bond Future	7.6900	7.8020	103.3579	102.4877	0.00
09/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	74700	68358	74700	68358	0.00
09/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15239	17599	15239	17599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R207 On 01-February-07			Bond Future	7.6900	7.8040	96.8589	95.9706	0.00
09/11/2006	R207 On 03-May-07			Bond Future	7.6600	7.7740	98.9805	98.0676	0.00
09/11/2006	R207 On 02-August-07			Bond Future	7.6300	7.7450	97.4667	96.5383	0.00
09/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	82831	74480	82831	74480	0.00
09/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1880	2658	1880	2658	0.00
09/11/2006	TRT1 On 01-February-07			Index Future	246.3000	245.5040	246.3030	245.5040	500.00
10/11/2006	CRD1 On 01-February-07			Index Future	107.2400	107.1300	107.2400	107.1300	10.00
10/11/2006	GOVI On 01-February-07			jGovi	249.6900	249.2410	249.6850	249.2410	71.00
10/11/2006	GOVI On 03-May-07			jGovi	255.2200	254.7690	255.2230	254.7690	121.00
10/11/2006	GOVI On 02-August-07			jGovi	261.0400	260.5800	261.0420	260.5800	0.00
10/11/2006	J153 On 31-August-10			jSwap	8.7100	8.7320	0.0408	0.0414	0.00
10/11/2006	J157 On 15-September-15			jSwap	8.4100	8.4330	0.0527	0.0512	0.00
10/11/2006	J186 On 21-December-26			jSwap	7.9500	7.9990	0.0460	0.0506	0.00
10/11/2006	J194 On 28-February-08			jSwap	8.9800	9.0100	0.0206	0.0210	0.00
10/11/2006	J201 On 22-December-14			jSwap	8.4000	8.4210	0.0553	0.0564	0.00
10/11/2006	J203 On 15-September-17			jSwap	8.3300	8.3750	0.0596	0.0625	0.00
10/11/2006	J204 On 21-December-18			jSwap	8.2600	8.3050	0.0598	0.0633	0.00
10/11/2006	J207 On 15-January-20			jSwap	8.2400	8.2880	0.0197	0.0236	0.00
10/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
10/11/2006	JFRA On 01-February-07			jFra	9.0600	9.0930	0.0221	0.0222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	JFRA On 07-February-08			jFra	8.8700	8.9110	0.0216	0.0217	0.00
10/11/2006	JFRA On 03-May-07			jFra	9.0900	9.1440	0.0222	0.0223	0.00
10/11/2006	JFRA On 02-August-07			jFra	9.0400	9.1020	0.0221	0.0222	0.00
10/11/2006	JFRA On 01-November-07			jFra	9.0200	9.0390	0.0236	0.0237	0.00
10/11/2006	JN02 On 01-February-07			jNote	8.8800	8.9140	0.1619	0.1625	0.00
10/11/2006	JN02 On 03-May-07			jNote	8.8000	8.8280	0.1605	0.1610	0.00
10/11/2006	JN02 On 02-August-07			jNote	8.7100	8.7250	0.1590	0.1593	0.00
10/11/2006	JN05 On 01-February-07			jNote	8.5100	8.5390	0.3426	0.3435	0.00
10/11/2006	JN05 On 03-May-07			jNote	8.4600	8.4850	0.3410	0.3418	0.00
10/11/2006	JN05 On 02-August-07			jNote	8.4100	8.4260	0.3394	0.3400	0.00
10/11/2006	JN10 On 01-February-07			jNote	8.2600	8.2980	0.5549	0.5568	0.00
10/11/2006	JN10 On 03-May-07			jNote	8.2200	8.2600	0.5533	0.5554	0.00
10/11/2006	JN10 On 02-August-07			jNote	8.1800	8.2180	0.5516	0.5538	0.00
10/11/2006	JROD On 31-January-07			jRod	8.6500	8.6700	0.0022	0.0018	0.00
10/11/2006	JROD On 28-February-07			jRod	8.4300	8.4410	0.0027	0.0023	0.00
10/11/2006	JROD On 30-March-07			jRod	8.6900	8.7000	0.0040	0.0036	0.00
10/11/2006	JROD On 30-April-07			jRod	8.9300	8.9350	0.0051	0.0047	0.00
10/11/2006	JROD On 31-May-07			jRod	8.7100	8.7050	0.0057	0.0053	0.00
10/11/2006	JROD On 30-November-06			jRod	7.9100	7.9200	0.0004	0.0000	0.00
10/11/2006	JROD On 29-December-06			jRod	8.2400	8.2600	0.0012	0.0008	0.00
10/11/2006	OTH1 On 01-February-07			Index Future	246.3700	246.0610	246.3680	246.0610	15.00
10/11/2006	R153 On 01-February-07			Bond Future	8.1300	8.1300	120.4950	120.4950	77.00
10/11/2006	R153 On 03-May-07			Bond Future	8.1000	8.1000	116.3980	116.3980	0.00
10/11/2006	R153 On 02-August-07			Bond Future	7.9100	7.9040	119.2472	119.2733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R157 On 01-February-07			Bond Future	7.9200	7.9300	139.6844	139.6094	0.00
10/11/2006	R157 On 03-May-07			Bond Future	7.9000	7.9100	135.7308	135.6575	512.00
10/11/2006	R157 On 02-August-07			Bond Future	7.7900	7.8030	139.1234	139.0514	0.00
10/11/2006	R186 On 01-February-07			Bond Future	7.5500	7.5690	131.3999	131.2129	2.00
10/11/2006	R186 On 03-May-07			Bond Future	7.5200	7.5360	134.2556	134.0816	0.00
10/11/2006	R186 On 02-August-07			Bond Future	7.4900	7.5040	131.8088	131.6725	0.00
10/11/2006	R194 On 01-February-07			Bond Future	8.5200	8.6080	105.8504	105.7639	0.00
10/11/2006	R194 On 03-May-07			Bond Future	8.4200	8.5090	103.0671	102.9977	0.00
10/11/2006	R194 On 02-August-07			Bond Future	8.2700	8.3670	105.2706	105.2197	0.00
10/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1849	1572	1849	1572	0.00
10/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4592	5180	4592	5180	0.00
10/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	485	387	485	387	0.00
10/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8299	9065	8299	9065	0.00
10/11/2006	R201 On 01-February-07			Bond Future	7.8600	7.8760	106.2587	106.1691	0.00
10/11/2006	R201 On 03-May-07			Bond Future	7.8200	7.8320	108.5722	108.4962	0.00
10/11/2006	R201 On 02-August-07			Bond Future	7.7800	7.7900	106.4669	106.4154	0.00
10/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	43461	42763	43461	42763	0.00
10/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3286	3484	3286	3484	0.00
10/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	45912	45196	45912	45196	0.00
10/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2898	3079	2898	3079	0.00
10/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6647	6468	6647	6468	0.00
10/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	28509	29226	28509	29226	0.00
10/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	575	560	575	560	0.00
10/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	69732	70612	69732	70612	0.00
10/11/2006	R203 On 01-February-07			Bond Future	7.7700	7.7770	106.7153	106.6424	0.00
10/11/2006	R203 On 03-May-07			Bond Future	7.7300	7.7370	104.8538	104.8034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2006	R203 On 02-August-07			Bond Future	7.6900	7.6990	107.1016	107.0590	0.00
10/11/2006	R204 On 01-February-07			Bond Future	7.7500	7.7570	102.9595	102.8818	0.00
10/11/2006	R204 On 03-May-07			Bond Future	7.7100	7.7210	105.1958	105.1343	0.00
10/11/2006	R204 On 02-August-07			Bond Future	7.6800	7.6870	103.4035	103.3579	0.00
10/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	74984	74700	74984	74700	0.00
10/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15067	15239	15067	15239	0.00
10/11/2006	R207 On 01-February-07			Bond Future	7.6800	7.6910	96.9302	96.8589	0.00
10/11/2006	R207 On 03-May-07			Bond Future	7.6500	7.6570	99.0433	98.9805	0.00
10/11/2006	R207 On 02-August-07			Bond Future	7.6200	7.6250	97.5135	97.4667	0.00
10/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	83393	82831	83393	82831	0.00
10/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1814	1880	1814	1880	0.00
10/11/2006	TRT1 On 01-February-07			Index Future	246.7400	246.3030	246.7370	246.3030	500.00