



# Derivatives Weekly Statistics Report

From 2006/10/09 To 2006/10/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2006	CRDI On 02-November-06			Index Future	102.2900	102.2390	102.2920	102.2390	10.00
09/10/2006	GOVI On 01-February-07			jGovi	241.2900	241.2130	241.2910	241.2130	0.00
09/10/2006	GOVI On 03-May-07			jGovi	246.6600	246.5830	246.6620	246.5830	0.00
09/10/2006	GOVI On 02-August-07			jGovi	252.5000	252.5970	252.4980	252.5970	0.00
09/10/2006	GOVI On 02-November-06			jGovi	236.4000	236.3190	236.3980	236.3190	901.00
09/10/2006	J153 On 31-August-10			jSwap	9.1500	9.1290	0.0547	0.0540	0.00
09/10/2006	J157 On 15-September-15			jSwap	8.9600	8.9420	0.0177	0.0188	0.00
09/10/2006	J186 On 21-December-26			jSwap	8.6800	8.6560	0.1142	0.1117	0.00
09/10/2006	J194 On 28-February-08			jSwap	9.2400	9.2170	0.0240	0.0237	0.00
09/10/2006	J201 On 22-December-14			jSwap	8.9200	8.9080	0.0852	0.0843	0.00
09/10/2006	J203 On 15-September-17			jSwap	8.8900	8.8760	0.0962	0.0954	0.00
09/10/2006	J204 On 21-December-18			jSwap	8.8000	8.7890	0.0993	0.0983	0.00
09/10/2006	J207 On 15-January-20			jSwap	8.7900	8.7750	0.0625	0.0613	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
09/10/2006	JBAR On 21-December-05			jBar	8.5600	8.5540	0.0000	0.0000	0.00
09/10/2006	JFRA On 01-February-07			jFra	9.2900	9.2810	0.0226	0.0226	0.00
09/10/2006	JFRA On 07-February-08			jFra	9.2300	9.2220	0.0225	0.0225	0.00
09/10/2006	JFRA On 03-May-07			jFra	9.4500	9.4200	0.0230	0.0229	0.00
09/10/2006	JFRA On 02-August-07			jFra	9.4300	9.4690	0.0230	0.0231	0.00
09/10/2006	JFRA On 02-November-06			jFra	8.7800	8.7840	0.0214	0.0214	0.00
09/10/2006	JFRA On 01-November-07			jFra	9.4300	9.3610	0.0247	0.0245	0.00
09/10/2006	JN02 On 01-February-07			jNote	9.2700	9.2610	0.1684	0.1682	0.00
09/10/2006	JN02 On 03-May-07			jNote	9.2300	9.2230	0.1677	0.1676	0.00
09/10/2006	JN02 On 02-August-07			jNote	9.1600	9.1580	0.1666	0.1665	0.00
09/10/2006	JN02 On 02-November-06			jNote	9.2400	9.2260	0.1681	0.1678	0.00
09/10/2006	JN05 On 01-February-07			jNote	9.0300	9.0130	0.3595	0.3590	0.00
09/10/2006	JN05 On 03-May-07			jNote	9.0000	8.9850	0.3587	0.3581	0.00
09/10/2006	JN05 On 02-August-07			jNote	8.9600	8.9470	0.3576	0.3570	0.00
09/10/2006	JN05 On 02-November-06			jNote	9.0300	9.0100	0.3596	0.3590	0.00
09/10/2006	JN10 On 01-February-07			jNote	8.8300	8.8180	0.5795	0.5792	0.00
09/10/2006	JN10 On 03-May-07			jNote	8.8000	8.7900	0.5784	0.5781	0.00
09/10/2006	JN10 On 02-August-07			jNote	8.7700	8.7560	0.5771	0.5768	0.00
09/10/2006	JN10 On 02-November-06			jNote	8.8400	8.8250	0.5801	0.5797	0.00
09/10/2006	JROD On 31-January-07			jRod	8.2700	8.2870	0.0015	0.0019	0.00
09/10/2006	JROD On 28-February-07			jRod	8.5200	8.5420	0.0027	0.0031	0.00
09/10/2006	JROD On 30-March-07			jRod	8.7800	8.8040	0.0039	0.0044	0.00
09/10/2006	JROD On 30-April-07			jRod	8.5800	8.5950	0.0044	0.0048	0.00
09/10/2006	JROD On 31-May-07			jRod	8.7700	8.7960	0.0058	0.0062	0.00
09/10/2006	JROD On 31-October-06			jRod	7.7000	7.7110	0.0006	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
09/10/2006	JROD On 30-November-06			jRod	7.9800	8.0010	0.0001	0.0005	0.00
09/10/2006	JROD On 29-December-06			jRod	8.3900	8.4180	0.0011	0.0015	0.00
09/10/2006	OTHI On 02-November-06			Index Future	234.9300	234.8370	234.9250	234.8370	15.00
09/10/2006	R153 On 01-February-07			Bond Future	8.7500	8.7430	118.4646	118.4840	0.00
09/10/2006	R153 On 03-May-07			Bond Future	8.7100	8.7020	114.5325	114.5477	0.00
09/10/2006	R153 On 02-August-07			Bond Future	8.6500	8.6470	117.1305	117.1418	0.00
09/10/2006	R153 On 02-November-06			Bond Future	8.7900	8.7850	115.8175	115.8175	408.00
09/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1483	1704	1483	1704	0.00
09/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1483	1704	1483	1704	0.00
09/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11366	11587	11366	11587	0.00
09/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11366	11587	11366	11587	0.00
09/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3	5	3	5	0.00
09/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36419	36421	36419	36421	0.00
09/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45434	45434	45434	45434	0.00
09/10/2006	R157 On 01-February-07			Bond Future	8.6700	8.6620	134.1907	134.2687	0.00
09/10/2006	R157 On 03-May-07			Bond Future	8.6500	8.6390	130.3889	130.4583	0.00
09/10/2006	R157 On 02-August-07			Bond Future	8.6200	8.6100	133.3443	133.4122	0.00
09/10/2006	R157 On 02-November-06			Bond Future	8.6800	8.6800	131.3062	131.3062	49.00
09/10/2006	R186 On 01-February-07			Bond Future	8.3800	8.3610	121.7273	121.8939	0.00
09/10/2006	R186 On 03-May-07			Bond Future	8.3600	8.3400	124.4820	124.6480	0.00
09/10/2006	R186 On 02-August-07			Bond Future	8.3300	8.3170	121.9847	122.1612	0.00
09/10/2006	R186 On 02-November-06			Bond Future	8.3900	8.3750	124.3046	124.4718	29.00
09/10/2006	R194 On 01-February-07			Bond Future	9.1400	9.1340	105.2303	105.2373	0.00
09/10/2006	R194 On 03-May-07			Bond Future	9.1200	9.1140	102.5249	102.5280	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
09/10/2006	R194 On 02-August-07			Bond Future	9.0500	9.0450	104.8491	104.8502	0.00
09/10/2006	R194 On 02-November-06			Bond Future	9.0800	9.0730	102.9656	102.9754	0.00
09/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	734	773	734	773	0.00
09/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9678	9647	9678	9647	0.00
09/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	158	172	158	172	0.00
09/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14173	14117	14173	14117	0.00
09/10/2006	R201 On 01-February-07			Bond Future	8.6600	8.6420	101.6294	101.7198	0.00
09/10/2006	R201 On 03-May-07			Bond Future	8.6400	8.6200	103.9273	104.0157	0.00
09/10/2006	R201 On 02-August-07			Bond Future	8.6100	8.5940	101.8586	101.9451	0.00
09/10/2006	R201 On 02-November-06			Bond Future	8.6700	8.6530	103.7714	103.8636	26.00
09/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15436	16087	15436	16087	0.00
09/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21554	21302	21554	21302	0.00
09/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16809	17485	16809	17485	0.00
09/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	20089	19862	20089	19862	0.00
09/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	10952	11999	10952	11999	0.00
09/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6297	6422	6297	6422	0.00
09/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21162	22270	21162	22270	0.00
09/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2315	2501	2315	2501	0.00
09/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1113	1240	1113	1240	0.00
09/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	69268	68492	69268	68492	0.00
09/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	68	82	68	82	0.00
09/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115518	114628	115518	114628	0.00
09/10/2006	R203 On 01-February-07			Bond Future	8.6000	8.5840	100.8983	100.9727	0.00
09/10/2006	R203 On 03-May-07			Bond Future	8.5700	8.5630	98.9983	99.0718	0.00
09/10/2006	R203 On 02-August-07			Bond Future	8.5500	8.5380	101.2462	101.3121	0.00
09/10/2006	R203 On 02-November-06			Bond Future	8.6000	8.5930	98.7246	98.8000	0.00
09/10/2006	R204 On 01-February-07			Bond Future	8.5700	8.5610	96.8150	96.8865	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
09/10/2006	R204 On 03-May-07			Bond Future	8.5500	8.5410	99.0021	99.0800	0.00
09/10/2006	R204 On 02-August-07			Bond Future	8.5300	8.5200	97.2013	97.2714	0.00
09/10/2006	R204 On 02-November-06			Bond Future	8.5800	8.5720	98.6904	98.7627	0.00
09/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	37635	38189	37635	38189	0.00
09/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	39740	39593	39740	39593	0.00
09/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2212	2737	2212	2737	0.00
09/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26614	26416	26614	26416	0.00
09/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	406	587	406	587	0.00
09/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43740	43199	43740	43199	0.00
09/10/2006	R207 On 01-February-07			Bond Future	8.5400	8.5320	90.4247	90.5040	0.00
09/10/2006	R207 On 03-May-07			Bond Future	8.5300	8.5150	92.4678	92.5465	0.00
09/10/2006	R207 On 02-August-07			Bond Future	8.5100	8.4950	90.9186	90.9967	0.00
09/10/2006	R207 On 02-November-06			Bond Future	8.5600	8.5450	92.0473	92.1200	0.00
09/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	32248	32900	32248	32900	0.00
09/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16424	16290	16424	16290	0.00
09/10/2006	TRTI On 02-November-06			Index Future	233.6600	233.5850	233.6630	233.5850	500.00
10/10/2006	CRDI On 02-November-06			Index Future	102.3400	102.2920	102.3380	102.2920	10.00
10/10/2006	GOVI On 01-February-07			jGovi	241.4600	241.2910	241.4560	241.2910	0.00
10/10/2006	GOVI On 03-May-07			jGovi	246.8300	246.6620	246.8290	246.6620	0.00
10/10/2006	GOVI On 02-August-07			jGovi	252.6300	252.4980	252.6320	252.4980	0.00
10/10/2006	GOVI On 02-November-06			jGovi	236.5600	236.3980	236.5600	236.3980	901.00
10/10/2006	J153 On 31-August-10			jSwap	9.1200	9.1490	0.0539	0.0547	0.00
10/10/2006	J157 On 15-September-15			jSwap	8.9400	8.9600	0.0187	0.0177	0.00
10/10/2006	J186 On 21-December-26			jSwap	8.6700	8.6830	0.1130	0.1142	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
10/10/2006	J194 On 28-February-08			jSwap	9.2400	9.2400	0.0241	0.0240	0.00
10/10/2006	J201 On 22-December-14			jSwap	8.9100	8.9220	0.0846	0.0852	0.00
10/10/2006	J203 On 15-September-17			jSwap	8.8800	8.8880	0.0958	0.0962	0.00
10/10/2006	J204 On 21-December-18			jSwap	8.8000	8.8030	0.0988	0.0993	0.00
10/10/2006	J207 On 15-January-20			jSwap	8.7800	8.7910	0.0618	0.0625	0.00
10/10/2006	JBAR On 21-December-05			jBar	0.0000	8.5630	0.0000	0.0000	0.00
10/10/2006	JFRA On 01-February-07			jFra	9.2700	9.2870	0.0226	0.0226	0.00
10/10/2006	JFRA On 07-February-08			jFra	9.2500	9.2290	0.0225	0.0225	0.00
10/10/2006	JFRA On 03-May-07			jFra	9.4600	9.4470	0.0231	0.0230	0.00
10/10/2006	JFRA On 02-August-07			jFra	9.4700	9.4270	0.0231	0.0230	0.00
10/10/2006	JFRA On 02-November-06			jFra	8.7800	8.7810	0.0214	0.0214	0.00
10/10/2006	JFRA On 01-November-07			jFra	9.4100	9.4300	0.0246	0.0247	0.00
10/10/2006	JN02 On 01-February-07			jNote	9.2700	9.2740	0.1684	0.1684	0.00
10/10/2006	JN02 On 03-May-07			jNote	9.2200	9.2330	0.1676	0.1677	0.00
10/10/2006	JN02 On 02-August-07			jNote	9.1400	9.1630	0.1662	0.1666	0.00
10/10/2006	JN02 On 02-November-06			jNote	9.2400	9.2410	0.1681	0.1681	0.00
10/10/2006	JN05 On 01-February-07			jNote	9.0100	9.0310	0.3587	0.3595	0.00
10/10/2006	JN05 On 03-May-07			jNote	8.9800	9.0030	0.3578	0.3587	0.00
10/10/2006	JN05 On 02-August-07			jNote	8.9400	8.9640	0.3567	0.3576	0.00
10/10/2006	JN05 On 02-November-06			jNote	9.0000	9.0260	0.3588	0.3596	0.00
10/10/2006	JN10 On 01-February-07			jNote	8.8200	8.8280	0.5794	0.5795	0.00
10/10/2006	JN10 On 03-May-07			jNote	8.7900	8.8000	0.5783	0.5784	0.00

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10/10/2006	JN10 On 02-August-07			jNote	8.7600	8.7660	0.5770	0.5771	0.00
10/10/2006	JN10 On 02-November-06			jNote	8.8300	8.8350	0.5799	0.5801	0.00
10/10/2006	JROD On 31-January-07			jRod	8.2700	8.2730	0.0015	0.0015	0.00
10/10/2006	JROD On 28-February-07			jRod	8.5200	8.5230	0.0027	0.0027	0.00
10/10/2006	JROD On 30-March-07			jRod	8.7800	8.7800	0.0039	0.0039	0.00
10/10/2006	JROD On 30-April-07			jRod	8.5700	8.5750	0.0044	0.0044	0.00
10/10/2006	JROD On 31-May-07			jRod	8.7700	8.7740	0.0057	0.0058	0.00
10/10/2006	JROD On 31-October-06			jRod	7.6900	7.6960	0.0006	0.0006	0.00
10/10/2006	JROD On 30-November-06			jRod	7.9700	7.9780	0.0001	0.0001	0.00
10/10/2006	JROD On 29-December-06			jRod	8.3900	8.3940	0.0011	0.0011	0.00
10/10/2006	OTHI On 02-November-06			Index Future	235.0200	234.9250	235.0200	234.9250	15.00
10/10/2006	R153 On 01-February-07			Bond Future	8.7400	8.7490	118.5035	118.4646	0.00
10/10/2006	R153 On 03-May-07			Bond Future	8.6900	8.7070	114.5720	114.5325	0.00
10/10/2006	R153 On 02-August-07			Bond Future	8.6400	8.6510	117.1645	117.1305	0.00
10/10/2006	R153 On 02-November-06			Bond Future	8.7800	8.7850	115.8520	115.8175	408.00
10/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1482	1483	1482	1483	0.00
10/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1482	1483	1482	1483	0.00
10/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11019	11366	11019	11366	0.00
10/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11019	11366	11019	11366	0.00
10/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	3	2	3	0.00
10/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36073	36419	36073	36419	0.00
10/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45089	45434	45089	45434	0.00
10/10/2006	R157 On 01-February-07			Bond Future	8.6600	8.6730	134.2687	134.1907	0.00
10/10/2006	R157 On 03-May-07			Bond Future	8.6400	8.6490	130.4653	130.3889	0.00
10/10/2006	R157 On 02-August-07			Bond Future	8.6100	8.6200	133.4190	133.3443	0.00

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10/10/2006	R157 On 02-November-06			Bond Future	8.6700	8.6800	131.3788	131.3062	49.00
10/10/2006	R186 On 01-February-07			Bond Future	8.3600	8.3760	121.8939	121.7273	0.00
10/10/2006	R186 On 03-May-07			Bond Future	8.3400	8.3550	124.6590	124.4820	0.00
10/10/2006	R186 On 02-August-07			Bond Future	8.3200	8.3330	122.1612	121.9847	0.00
10/10/2006	R186 On 02-November-06			Bond Future	8.3800	8.3900	124.4718	124.3046	29.00
10/10/2006	R194 On 01-February-07			Bond Future	9.1200	9.1410	105.2473	105.2303	0.00
10/10/2006	R194 On 03-May-07			Bond Future	9.1000	9.1180	102.5419	102.5249	0.00
10/10/2006	R194 On 02-August-07			Bond Future	9.0200	9.0470	104.8621	104.8491	0.00
10/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0810	102.9791	102.9656	0.00
10/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	752	734	752	734	0.00
10/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9526	9678	9526	9678	0.00
10/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	163	158	163	158	0.00
10/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14008	14173	14008	14173	0.00
10/10/2006	R201 On 01-February-07			Bond Future	8.6400	8.6580	101.7198	101.6294	0.00
10/10/2006	R201 On 03-May-07			Bond Future	8.6200	8.6360	104.0213	103.9273	0.00
10/10/2006	R201 On 02-August-07			Bond Future	8.5900	8.6100	101.9505	101.8586	0.00
10/10/2006	R201 On 02-November-06			Bond Future	8.6500	8.6690	103.8579	103.7714	26.00
10/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15772	15436	15772	15436	0.00
10/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	20987	21554	20987	21554	0.00
10/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17167	16809	17167	16809	0.00
10/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19544	20089	19544	20089	0.00
10/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	11299	10952	11299	10952	0.00
10/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5779	6297	5779	6297	0.00
10/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21747	21162	21747	21162	0.00
10/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2035	2315	2035	2315	0.00
10/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1147	1113	1147	1113	0.00
10/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	68399	69268	68399	69268	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
10/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	70	68	70	68	0.00
10/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114616	115518	114616	115518	0.00
10/10/2006	R203 On 01-February-07			Bond Future	8.5800	8.5950	100.9727	100.8983	0.00
10/10/2006	R203 On 03-May-07			Bond Future	8.5600	8.5740	99.0784	98.9983	0.00
10/10/2006	R203 On 02-August-07			Bond Future	8.5400	8.5480	101.3187	101.2462	0.00
10/10/2006	R203 On 02-November-06			Bond Future	8.5900	8.6040	98.8000	98.7246	0.00
10/10/2006	R204 On 01-February-07			Bond Future	8.5600	8.5710	96.8865	96.8150	0.00
10/10/2006	R204 On 03-May-07			Bond Future	8.5400	8.5520	99.0800	99.0021	0.00
10/10/2006	R204 On 02-August-07			Bond Future	8.5200	8.5300	97.2784	97.2013	0.00
10/10/2006	R204 On 02-November-06			Bond Future	8.5700	8.5820	98.7627	98.6904	0.00
10/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	37965	37635	37965	37635	0.00
10/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	39299	39740	39299	39740	0.00
10/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2203	2212	2203	2212	0.00
10/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25882	26614	25882	26614	0.00
10/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	390	406	390	406	0.00
10/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43002	43740	43002	43740	0.00
10/10/2006	R207 On 01-February-07			Bond Future	8.5300	8.5430	90.5040	90.4247	0.00
10/10/2006	R207 On 03-May-07			Bond Future	8.5200	8.5260	92.5465	92.4678	0.00
10/10/2006	R207 On 02-August-07			Bond Future	8.5000	8.5060	90.9967	90.9186	0.00
10/10/2006	R207 On 02-November-06			Bond Future	8.5500	8.5550	92.1200	92.0473	0.00
10/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	32681	32248	32681	32248	0.00
10/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16071	16424	16071	16424	0.00
10/10/2006	TRTI On 02-November-06			Index Future	233.8200	233.6630	233.8220	233.6630	500.00
11/10/2006	CRDI On 02-November-06			Index Future	102.2300	102.3380	102.2270	102.3380	10.00
11/10/2006	GOVI On 01-February-07			jGovi	241.1100	241.4560	241.1110	241.4560	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
11/10/2006	GOVI On 03-May-07			jGovi	246.4700	246.8290	246.4730	246.8290	0.00
11/10/2006	GOVI On 02-August-07			jGovi	252.4400	252.6320	252.4430	252.6320	0.00
11/10/2006	GOVI On 02-November-06			jGovi	236.2300	236.5600	236.2260	236.5600	901.00
11/10/2006	J153 On 31-August-10			jSwap	9.1500	9.1240	0.0547	0.0539	0.00
11/10/2006	J157 On 15-September-15			jSwap	8.9600	8.9440	0.0176	0.0187	0.00
11/10/2006	J186 On 21-December-26			jSwap	8.6700	8.6690	0.1132	0.1130	0.00
11/10/2006	J194 On 28-February-08			jSwap	9.2300	9.2410	0.0239	0.0241	0.00
11/10/2006	J201 On 22-December-14			jSwap	8.9200	8.9110	0.0852	0.0846	0.00
11/10/2006	J203 On 15-September-17			jSwap	8.9000	8.8810	0.0969	0.0958	0.00
11/10/2006	J204 On 21-December-18			jSwap	8.8100	8.7950	0.0998	0.0988	0.00
11/10/2006	J207 On 15-January-20			jSwap	8.7900	8.7810	0.0627	0.0618	0.00
11/10/2006	JBAR On 21-December-05			jBar	8.5800	0.0000	0.0000	0.0000	0.00
11/10/2006	JFRA On 01-February-07			jFra	9.2600	9.2700	0.0226	0.0226	0.00
11/10/2006	JFRA On 07-February-08			jFra	9.2400	9.2460	0.0225	0.0225	0.00
11/10/2006	JFRA On 03-May-07			jFra	9.4400	9.4630	0.0230	0.0231	0.00
11/10/2006	JFRA On 02-August-07			jFra	9.4700	9.4700	0.0231	0.0231	0.00
11/10/2006	JFRA On 02-November-06			jFra	8.7700	8.7800	0.0214	0.0214	0.00
11/10/2006	JFRA On 01-November-07			jFra	9.3800	9.4140	0.0246	0.0246	0.00
11/10/2006	JN02 On 01-February-07			jNote	9.2700	9.2700	0.1684	0.1684	0.00
11/10/2006	JN02 On 03-May-07			jNote	9.2400	9.2240	0.1678	0.1676	0.00
11/10/2006	JN02 On 02-August-07			jNote	9.1700	9.1430	0.1668	0.1662	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
11/10/2006	JN02 On 02-November-06			jNote	9.2300	9.2440	0.1678	0.1681	0.00
11/10/2006	JN05 On 01-February-07			jNote	9.0300	9.0050	0.3596	0.3587	0.00
11/10/2006	JN05 On 03-May-07			jNote	9.0100	8.9770	0.3587	0.3578	0.00
11/10/2006	JN05 On 02-August-07			jNote	8.9700	8.9370	0.3576	0.3567	0.00
11/10/2006	JN05 On 02-November-06			jNote	9.0300	9.0020	0.3596	0.3588	0.00
11/10/2006	JN10 On 01-February-07			jNote	8.8400	8.8190	0.5801	0.5794	0.00
11/10/2006	JN10 On 03-May-07			jNote	8.8100	8.7930	0.5790	0.5783	0.00
11/10/2006	JN10 On 02-August-07			jNote	8.7800	8.7580	0.5777	0.5770	0.00
11/10/2006	JN10 On 02-November-06			jNote	8.8500	8.8260	0.5806	0.5799	0.00
11/10/2006	JROD On 31-January-07			jRod	8.2700	8.2720	0.0015	0.0015	0.00
11/10/2006	JROD On 28-February-07			jRod	8.5200	8.5220	0.0027	0.0027	0.00
11/10/2006	JROD On 30-March-07			jRod	8.7700	8.7790	0.0039	0.0039	0.00
11/10/2006	JROD On 30-April-07			jRod	8.5700	8.5740	0.0043	0.0044	0.00
11/10/2006	JROD On 31-May-07			jRod	8.7700	8.7730	0.0057	0.0057	0.00
11/10/2006	JROD On 31-October-06			jRod	7.6900	7.6920	0.0006	0.0006	0.00
11/10/2006	JROD On 30-November-06			jRod	7.9600	7.9710	0.0001	0.0001	0.00
11/10/2006	JROD On 29-December-06			jRod	8.3800	8.3880	0.0011	0.0011	0.00
11/10/2006	OTHI On 02-November-06			Index Future	234.7900	235.0200	234.7910	235.0200	15.00
11/10/2006	R153 On 01-February-07			Bond Future	8.7600	8.7370	118.4419	118.5035	0.00
11/10/2006	R153 On 03-May-07			Bond Future	8.7200	8.6940	114.5082	114.5720	0.00
11/10/2006	R153 On 02-August-07			Bond Future	8.6600	8.6390	117.0993	117.1645	0.00
11/10/2006	R153 On 02-November-06			Bond Future	8.7700	8.7750	115.8865	115.8520	408.00
11/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1479	1482	1479	1482	0.00
11/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1479	1482	1479	1482	0.00
11/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10672	11019	10672	11019	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
11/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10672	11019	10672	11019	0.00
11/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2	2	2	2	0.00
11/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35728	36073	35728	36073	0.00
11/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44744	45089	44744	45089	0.00
11/10/2006	R157 On 01-February-07			Bond Future	8.6800	8.6620	134.1623	134.2687	0.00
11/10/2006	R157 On 03-May-07			Bond Future	8.6500	8.6380	130.3612	130.4653	0.00
11/10/2006	R157 On 02-August-07			Bond Future	8.6300	8.6090	133.3104	133.4190	0.00
11/10/2006	R157 On 02-November-06			Bond Future	8.7000	8.6700	131.1612	131.3788	47.00
11/10/2006	R186 On 01-February-07			Bond Future	8.3800	8.3610	121.6719	121.8939	0.00
11/10/2006	R186 On 03-May-07			Bond Future	8.3600	8.3390	124.4267	124.6590	0.00
11/10/2006	R186 On 02-August-07			Bond Future	8.3400	8.3170	121.9296	122.1612	0.00
11/10/2006	R186 On 02-November-06			Bond Future	8.4000	8.3750	124.2490	124.4718	29.00
11/10/2006	R194 On 01-February-07			Bond Future	9.1300	9.1240	105.2443	105.2473	0.00
11/10/2006	R194 On 03-May-07			Bond Future	9.1000	9.0960	102.5388	102.5419	0.00
11/10/2006	R194 On 02-August-07			Bond Future	9.0300	9.0230	104.8599	104.8621	0.00
11/10/2006	R194 On 02-November-06			Bond Future	9.0700	9.0700	102.9742	102.9791	0.00
11/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	737	752	737	752	0.00
11/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9542	9526	9542	9526	0.00
11/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	158	163	158	163	0.00
11/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14033	14008	14033	14008	0.00
11/10/2006	R201 On 01-February-07			Bond Future	8.6600	8.6420	101.6350	101.7198	0.00
11/10/2006	R201 On 03-May-07			Bond Future	8.6400	8.6190	103.9328	104.0213	0.00
11/10/2006	R201 On 02-August-07			Bond Future	8.6100	8.5930	101.8640	101.9505	0.00
11/10/2006	R201 On 02-November-06			Bond Future	8.6700	8.6540	103.7714	103.8579	26.00
11/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15303	15772	15303	15772	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
11/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21365	20987	21365	20987	0.00
11/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16676	17167	16676	17167	0.00
11/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19900	19544	19900	19544	0.00
11/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	10602	11299	10602	11299	0.00
11/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5948	5779	5948	5779	0.00
11/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20913	21747	20913	21747	0.00
11/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2066	2035	2066	2035	0.00
11/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1072	1147	1072	1147	0.00
11/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	69171	68399	69171	68399	0.00
11/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	63	70	63	70	0.00
11/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115457	114616	115457	114616	0.00
11/10/2006	R203 On 01-February-07			Bond Future	8.5900	8.5840	100.9051	100.9727	0.00
11/10/2006	R203 On 03-May-07			Bond Future	8.5700	8.5620	99.0116	99.0784	0.00
11/10/2006	R203 On 02-August-07			Bond Future	8.5500	8.5370	101.2528	101.3187	0.00
11/10/2006	R203 On 02-November-06			Bond Future	8.6000	8.5930	98.7314	98.8000	0.00
11/10/2006	R204 On 01-February-07			Bond Future	8.5800	8.5610	96.7792	96.8865	0.00
11/10/2006	R204 On 03-May-07			Bond Future	8.5600	8.5410	98.9738	99.0800	0.00
11/10/2006	R204 On 02-August-07			Bond Future	8.5400	8.5190	97.1663	97.2784	0.00
11/10/2006	R204 On 02-November-06			Bond Future	8.5900	8.5720	98.6543	98.7627	0.00
11/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	37326	37965	37326	37965	0.00
11/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	39781	39299	39781	39299	0.00
11/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1895	2203	1895	2203	0.00
11/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26658	25882	26658	25882	0.00
11/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	307	390	307	390	0.00
11/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	44003	43002	44003	43002	0.00
11/10/2006	R207 On 01-February-07			Bond Future	8.5500	8.5320	90.3670	90.5040	0.00
11/10/2006	R207 On 03-May-07			Bond Future	8.5300	8.5150	92.4107	92.5465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2006	R207 On 02-August-07			Bond Future	8.5100	8.4950	90.8619	90.9967	0.00
11/10/2006	R207 On 02-November-06			Bond Future	8.5600	8.5450	91.9892	92.1200	0.00
11/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	31785	32681	31785	32681	0.00
11/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16533	16071	16533	16071	0.00
11/10/2006	TRTI On 02-November-06			Index Future	233.5000	233.8220	233.4960	233.8220	500.00
12/10/2006	CRDI On 02-November-06			Index Future	102.8300	102.2270	102.8260	102.2270	10.00
12/10/2006	GOVI On 01-February-07			jGovi	242.8600	241.1110	242.8610	241.1110	0.00
12/10/2006	GOVI On 03-May-07			jGovi	248.2600	246.4730	248.2600	246.4730	0.00
12/10/2006	GOVI On 02-August-07			jGovi	254.0600	252.4430	254.0620	252.4430	0.00
12/10/2006	GOVI On 02-November-06			jGovi	237.9400	236.2260	237.9410	236.2260	901.00
12/10/2006	J153 On 31-August-10			jSwap	9.0200	9.1480	0.0507	0.0547	0.00
12/10/2006	J157 On 15-September-15			jSwap	8.8500	8.9620	0.0247	0.0176	0.00
12/10/2006	J186 On 21-December-26			jSwap	8.5000	8.6720	0.0973	0.1132	0.00
12/10/2006	J194 On 28-February-08			jSwap	9.1200	9.2280	0.0223	0.0239	0.00
12/10/2006	J201 On 22-December-14			jSwap	8.8200	8.9220	0.0792	0.0852	0.00
12/10/2006	J203 On 15-September-17			jSwap	8.7700	8.8970	0.0884	0.0969	0.00
12/10/2006	J204 On 21-December-18			jSwap	8.6700	8.8080	0.0899	0.0998	0.00
12/10/2006	J207 On 15-January-20			jSwap	8.6500	8.7930	0.0515	0.0627	0.00
12/10/2006	JBAR On 21-December-05			jBar	8.5800	8.5830	0.0000	0.0000	0.00
12/10/2006	JFRA On 01-February-07			jFra	9.1200	9.2620	0.0222	0.0226	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
12/10/2006	JFRA On 07-February-08			jFra	9.1000	9.2350	0.0222	0.0225	0.00
12/10/2006	JFRA On 03-May-07			jFra	9.3300	9.4420	0.0227	0.0230	0.00
12/10/2006	JFRA On 02-August-07			jFra	9.3100	9.4740	0.0227	0.0231	0.00
12/10/2006	JFRA On 02-November-06			jFra	8.7200	8.7740	0.0213	0.0214	0.00
12/10/2006	JFRA On 01-November-07			jFra	9.2300	9.3810	0.0242	0.0246	0.00
12/10/2006	JN02 On 01-February-07			jNote	9.1300	9.2680	0.1661	0.1684	0.00
12/10/2006	JN02 On 03-May-07			jNote	9.1000	9.2350	0.1655	0.1678	0.00
12/10/2006	JN02 On 02-August-07			jNote	9.0300	9.1740	0.1644	0.1668	0.00
12/10/2006	JN02 On 02-November-06			jNote	9.1000	9.2280	0.1657	0.1678	0.00
12/10/2006	JN05 On 01-February-07			jNote	8.9000	9.0320	0.3554	0.3596	0.00
12/10/2006	JN05 On 03-May-07			jNote	8.8700	9.0050	0.3546	0.3587	0.00
12/10/2006	JN05 On 02-August-07			jNote	8.8300	8.9660	0.3534	0.3576	0.00
12/10/2006	JN05 On 02-November-06			jNote	8.9000	9.0280	0.3556	0.3596	0.00
12/10/2006	JN10 On 01-February-07			jNote	8.7100	8.8380	0.5750	0.5801	0.00
12/10/2006	JN10 On 03-May-07			jNote	8.6900	8.8120	0.5738	0.5790	0.00
12/10/2006	JN10 On 02-August-07			jNote	8.6500	8.7780	0.5723	0.5777	0.00
12/10/2006	JN10 On 02-November-06			jNote	8.7200	8.8450	0.5757	0.5806	0.00
12/10/2006	JROD On 31-January-07			jRod	8.2600	8.2680	0.0015	0.0015	0.00
12/10/2006	JROD On 28-February-07			jRod	8.5100	8.5170	0.0026	0.0027	0.00
12/10/2006	JROD On 30-March-07			jRod	8.7600	8.7710	0.0039	0.0039	0.00
12/10/2006	JROD On 30-April-07			jRod	8.5600	8.5670	0.0043	0.0043	0.00
12/10/2006	JROD On 31-May-07			jRod	8.7600	8.7650	0.0056	0.0057	0.00
12/10/2006	JROD On 31-October-06			jRod	7.6800	7.6870	0.0006	0.0006	0.00
12/10/2006	JROD On 30-November-06			jRod	7.9500	7.9630	0.0001	0.0001	0.00
12/10/2006	JROD On 29-December-06			jRod	8.3600	8.3800	0.0011	0.0011	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
12/10/2006	OTHI On 02-November-06			Index Future	236.2000	234.7910	236.2040	234.7910	15.00
12/10/2006	R153 On 01-February-07			Bond Future	8.5900	8.7560	118.9915	118.4419	0.00
12/10/2006	R153 On 03-May-07			Bond Future	8.5500	8.7150	115.0265	114.5082	0.00
12/10/2006	R153 On 02-August-07			Bond Future	8.5000	8.6620	117.5680	117.0993	0.00
12/10/2006	R153 On 02-November-06			Bond Future	8.6200	8.7650	116.4057	115.8865	408.00
12/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2892	1479	2892	1479	0.00
12/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2892	1479	2892	1479	0.00
12/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	6893	10672	6893	10672	0.00
12/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	6893	10672	6893	10672	0.00
12/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8	2	8	2	0.00
12/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30542	35728	30542	35728	0.00
12/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39552	44744	39552	44744	0.00
12/10/2006	R157 On 01-February-07			Bond Future	8.5600	8.6770	135.0314	134.1623	0.00
12/10/2006	R157 On 03-May-07			Bond Future	8.4900	8.6530	131.4917	130.3612	0.00
12/10/2006	R157 On 02-August-07			Bond Future	8.4700	8.6250	134.3949	133.3104	0.00
12/10/2006	R157 On 02-November-06			Bond Future	8.5400	8.7000	132.3275	131.1612	47.00
12/10/2006	R186 On 01-February-07			Bond Future	8.2200	8.3810	123.5108	121.6719	0.00
12/10/2006	R186 On 03-May-07			Bond Future	8.2000	8.3600	126.2595	124.4267	0.00
12/10/2006	R186 On 02-August-07			Bond Future	8.1800	8.3380	123.7338	121.9296	0.00
12/10/2006	R186 On 02-November-06			Bond Future	8.2300	8.3950	126.0612	124.2490	29.00
12/10/2006	R194 On 01-February-07			Bond Future	8.9000	9.1270	105.4671	105.2443	0.00
12/10/2006	R194 On 03-May-07			Bond Future	8.8600	9.1000	102.7263	102.5388	0.00
12/10/2006	R194 On 02-August-07			Bond Future	8.7800	9.0270	104.9965	104.8599	0.00
12/10/2006	R194 On 02-November-06			Bond Future	8.8900	9.0740	103.2010	102.9742	0.00
12/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1157	737	1157	737	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
12/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7733	9542	7733	9542	0.00
12/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	291	158	291	158	0.00
12/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11938	14033	11938	14033	0.00
12/10/2006	R201 On 01-February-07			Bond Future	8.5000	8.6570	102.5547	101.6350	0.00
12/10/2006	R201 On 03-May-07			Bond Future	8.4700	8.6350	104.8329	103.9328	0.00
12/10/2006	R201 On 02-August-07			Bond Future	8.4500	8.6090	102.7278	101.8640	0.00
12/10/2006	R201 On 02-November-06			Bond Future	8.5100	8.6690	104.6815	103.7714	26.00
12/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19784	15303	19784	15303	0.00
12/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	16650	21365	16650	21365	0.00
12/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21385	16676	21385	16676	0.00
12/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	15413	19900	15413	19900	0.00
12/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16619	10602	16619	10602	0.00
12/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2864	5948	2864	5948	0.00
12/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	28748	20913	28748	20913	0.00
12/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	801	2066	801	2066	0.00
12/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1730	1072	1730	1072	0.00
12/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	60633	69171	60633	69171	0.00
12/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	120	63	120	63	0.00
12/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	106317	115457	106317	115457	0.00
12/10/2006	R203 On 01-February-07			Bond Future	8.4300	8.5940	102.0017	100.9051	0.00
12/10/2006	R203 On 03-May-07			Bond Future	8.4100	8.5720	100.0878	99.0116	0.00
12/10/2006	R203 On 02-August-07			Bond Future	8.3900	8.5470	102.3017	101.2528	0.00
12/10/2006	R203 On 02-November-06			Bond Future	8.4500	8.6030	99.8082	98.7314	0.00
12/10/2006	R204 On 01-February-07			Bond Future	8.4200	8.5760	97.9393	96.7792	0.00
12/10/2006	R204 On 03-May-07			Bond Future	8.4000	8.5560	100.1149	98.9738	0.00
12/10/2006	R204 On 02-August-07			Bond Future	8.3800	8.5350	98.2813	97.1663	0.00
12/10/2006	R204 On 02-November-06			Bond Future	8.4300	8.5870	99.7900	98.6543	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
12/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	43199	37326	43199	37326	0.00
12/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	34504	39781	34504	39781	0.00
12/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4204	1895	4204	1895	0.00
12/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	17611	26658	17611	26658	0.00
12/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	885	307	885	307	0.00
12/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	33224	44003	33224	44003	0.00
12/10/2006	R207 On 01-February-07			Bond Future	8.3900	8.5510	91.5364	90.3670	0.00
12/10/2006	R207 On 03-May-07			Bond Future	8.3700	8.5340	93.5707	92.4107	0.00
12/10/2006	R207 On 02-August-07			Bond Future	8.3600	8.5140	91.9907	90.8619	0.00
12/10/2006	R207 On 02-November-06			Bond Future	8.4100	8.5630	93.1314	91.9892	0.00
12/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	39291	31785	39291	31785	0.00
12/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	12439	16533	12439	16533	0.00
12/10/2006	TRTI On 02-November-06			Index Future	235.1800	233.4960	235.1800	233.4960	500.00
13/10/2006	CRDI On 02-November-06			Index Future	103.2000	102.8260	103.1980	102.8260	10.00
13/10/2006	GOVI On 01-February-07			jGovi	244.0500	242.8610	244.0490	242.8610	0.00
13/10/2006	GOVI On 03-May-07			jGovi	249.4700	248.2600	249.4730	248.2600	0.00
13/10/2006	GOVI On 02-August-07			jGovi	255.0100	254.0620	255.0100	254.0620	0.00
13/10/2006	GOVI On 02-November-06			jGovi	239.1100	237.9410	239.1070	237.9410	911.00
13/10/2006	J153 On 31-August-10			jSwap	8.9000	9.0240	0.0466	0.0507	0.00
13/10/2006	J157 On 15-September-15			jSwap	8.6900	8.8480	0.0347	0.0247	0.00
13/10/2006	J186 On 21-December-26			jSwap	8.3700	8.4960	0.0857	0.0973	0.00
13/10/2006	J194 On 28-February-08			jSwap	9.0400	9.1150	0.0213	0.0223	0.00
13/10/2006	J201 On 22-December-14			jSwap	8.6700	8.8160	0.0704	0.0792	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
13/10/2006	J203 On 15-September-17			jSwap	8.6200	8.7680	0.0786	0.0884	0.00
13/10/2006	J204 On 21-December-18			jSwap	8.5300	8.6720	0.0798	0.0899	0.00
13/10/2006	J207 On 15-January-20			jSwap	8.5100	8.6470	0.0408	0.0515	0.00
13/10/2006	JBAR On 21-December-05			jBar	8.6200	8.5830	0.0000	0.0000	0.00
13/10/2006	JFRA On 01-February-07			jFra	9.0700	9.1190	0.0221	0.0222	0.00
13/10/2006	JFRA On 07-February-08			jFra	9.0100	9.0980	0.0220	0.0222	0.00
13/10/2006	JFRA On 03-May-07			jFra	9.2100	9.3310	0.0224	0.0227	0.00
13/10/2006	JFRA On 02-August-07			jFra	9.1600	9.3100	0.0223	0.0227	0.00
13/10/2006	JFRA On 02-November-06			jFra	8.7100	8.7190	0.0213	0.0213	0.00
13/10/2006	JFRA On 01-November-07			jFra	9.1500	9.2320	0.0240	0.0242	0.00
13/10/2006	JN02 On 01-February-07			jNote	9.0300	9.1270	0.1644	0.1661	0.00
13/10/2006	JN02 On 03-May-07			jNote	8.9800	9.0950	0.1636	0.1655	0.00
13/10/2006	JN02 On 02-August-07			jNote	8.9000	9.0310	0.1623	0.1644	0.00
13/10/2006	JN02 On 02-November-06			jNote	9.0200	9.0980	0.1643	0.1657	0.00
13/10/2006	JN05 On 01-February-07			jNote	8.7500	8.8990	0.3506	0.3554	0.00
13/10/2006	JN05 On 03-May-07			jNote	8.7200	8.8730	0.3496	0.3546	0.00
13/10/2006	JN05 On 02-August-07			jNote	8.6800	8.8330	0.3484	0.3534	0.00
13/10/2006	JN05 On 02-November-06			jNote	8.7600	8.9000	0.3510	0.3556	0.00
13/10/2006	JN10 On 01-February-07			jNote	8.5600	8.7130	0.5683	0.5750	0.00
13/10/2006	JN10 On 03-May-07			jNote	8.5300	8.6860	0.5671	0.5738	0.00
13/10/2006	JN10 On 02-August-07			jNote	8.4900	8.6490	0.5656	0.5723	0.00
13/10/2006	JN10 On 02-November-06			jNote	8.5700	8.7240	0.5691	0.5757	0.00
13/10/2006	JROD On 31-January-07			jRod	8.2500	8.2590	0.0018	0.0015	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
13/10/2006	JROD On 28-February-07			jRod	8.4900	8.5080	0.0030	0.0026	0.00
13/10/2006	JROD On 30-March-07			jRod	8.7400	8.7620	0.0042	0.0039	0.00
13/10/2006	JROD On 30-April-07			jRod	8.5500	8.5610	0.0046	0.0043	0.00
13/10/2006	JROD On 31-May-07			jRod	8.7500	8.7580	0.0060	0.0056	0.00
13/10/2006	JROD On 31-October-06			jRod	7.7400	7.6810	0.0000	0.0006	0.00
13/10/2006	JROD On 30-November-06			jRod	8.0300	7.9500	0.0007	0.0001	0.00
13/10/2006	JROD On 29-December-06			jRod	8.4000	8.3640	0.0016	0.0011	0.00
13/10/2006	OTHI On 02-November-06			Index Future	237.1000	236.2040	237.0980	236.2040	15.00
13/10/2006	R153 On 01-February-07			Bond Future	8.5000	8.5870	119.2692	118.9915	0.00
13/10/2006	R153 On 03-May-07			Bond Future	8.4700	8.5450	115.2715	115.0265	0.00
13/10/2006	R153 On 02-August-07			Bond Future	8.4200	8.4970	117.7904	117.5680	0.00
13/10/2006	R153 On 02-November-06			Bond Future	8.5400	8.6150	116.6838	116.4057	408.00
13/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3930	2892	3930	2892	0.00
13/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3930	2892	3930	2892	0.00
13/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5149	6893	5149	6893	0.00
13/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5149	6893	5149	6893	0.00
13/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14	8	14	8	0.00
13/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	27768	30542	27768	30542	0.00
13/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1	0	1	0	0.00
13/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36771	39552	36771	39552	0.00
13/10/2006	R157 On 01-February-07			Bond Future	8.4500	8.5550	135.8217	135.0314	0.00
13/10/2006	R157 On 03-May-07			Bond Future	8.3900	8.4910	132.1750	131.4917	0.00
13/10/2006	R157 On 02-August-07			Bond Future	8.3700	8.4660	135.0625	134.3949	0.00
13/10/2006	R157 On 02-November-06			Bond Future	8.4300	8.5400	133.1376	132.3275	55.00
13/10/2006	R186 On 01-February-07			Bond Future	8.1200	8.2170	124.6187	123.5108	0.00
13/10/2006	R186 On 03-May-07			Bond Future	8.1000	8.1960	127.3522	126.2595	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
13/10/2006	R186 On 02-August-07			Bond Future	8.0800	8.1760	124.8224	123.7338	0.00
13/10/2006	R186 On 02-November-06			Bond Future	8.1400	8.2340	127.1619	126.0612	29.00
13/10/2006	R194 On 01-February-07			Bond Future	8.8100	8.9040	105.5632	105.4671	0.00
13/10/2006	R194 On 03-May-07			Bond Future	8.7800	8.8580	102.7892	102.7263	0.00
13/10/2006	R194 On 02-August-07			Bond Future	8.7100	8.7760	105.0352	104.9965	0.00
13/10/2006	R194 On 02-November-06			Bond Future	8.7900	8.8890	103.3177	103.2010	0.00
13/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1380	1157	1380	1157	0.00
13/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6995	7733	6995	7733	0.00
13/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	369	291	369	291	0.00
13/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11055	11938	11055	11938	0.00
13/10/2006	R201 On 01-February-07			Bond Future	8.4000	8.4950	103.1220	102.5547	0.00
13/10/2006	R201 On 03-May-07			Bond Future	8.3800	8.4730	105.3767	104.8329	0.00
13/10/2006	R201 On 02-August-07			Bond Future	8.3500	8.4500	103.2539	102.7278	0.00
13/10/2006	R201 On 02-November-06			Bond Future	8.4100	8.5120	105.2550	104.6815	26.00
13/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22885	19784	22885	19784	0.00
13/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	14078	16650	14078	16650	0.00
13/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24625	21385	24625	21385	0.00
13/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	12979	15413	12979	15413	0.00
13/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21094	16619	21094	16619	0.00
13/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1603	2864	1603	2864	0.00
13/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	34060	28748	34060	28748	0.00
13/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	378	801	378	801	0.00
13/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2271	1730	2271	1730	0.00
13/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	55500	60633	55500	60633	0.00
13/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	173	120	173	120	0.00
13/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	100697	106317	100697	106317	0.00
13/10/2006	R203 On 01-February-07			Bond Future	8.3400	8.4330	102.6773	102.0017	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
13/10/2006	R203 On 03-May-07			Bond Future	8.3200	8.4120	100.7410	100.0878	0.00
13/10/2006	R203 On 02-August-07			Bond Future	8.2900	8.3890	102.9462	102.3017	0.00
13/10/2006	R203 On 02-November-06			Bond Future	8.3500	8.4470	100.4927	99.8082	0.00
13/10/2006	R204 On 01-February-07			Bond Future	8.3100	8.4150	98.6840	97.9393	0.00
13/10/2006	R204 On 03-May-07			Bond Future	8.3000	8.3960	100.8446	100.1149	0.00
13/10/2006	R204 On 02-August-07			Bond Future	8.2800	8.3770	99.0031	98.2813	0.00
13/10/2006	R204 On 02-November-06			Bond Future	8.3300	8.4310	100.5498	99.7900	0.00
13/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	47247	43199	47247	43199	0.00
13/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	31334	34504	31334	34504	0.00
13/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6623	4204	6623	4204	0.00
13/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12431	17611	12431	17611	0.00
13/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1627	885	1627	885	0.00
13/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26368	33224	26368	33224	0.00
13/10/2006	R207 On 01-February-07			Bond Future	8.2900	8.3900	92.3027	91.5364	0.00
13/10/2006	R207 On 03-May-07			Bond Future	8.2700	8.3730	94.3234	93.5707	0.00
13/10/2006	R207 On 02-August-07			Bond Future	8.2500	8.3560	92.7368	91.9907	0.00
13/10/2006	R207 On 02-November-06			Bond Future	8.3000	8.4070	93.9114	93.1314	0.00
13/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	44580	39291	44580	39291	0.00
13/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	10200	12439	10200	12439	0.00
13/10/2006	TRTI On 02-November-06			Index Future	236.3200	235.1800	236.3220	235.1800	500.00