



Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2006	GOVI On 01-February-07			jGovi	255.4900	255.3060	255.4870	255.3060	0.00
06/02/2006	GOVI On 04-May-06			jGovi	242.1500	241.9720	242.1500	241.9720	699.00
06/02/2006	GOVI On 03-August-06			jGovi	246.5300	246.3550	246.5340	246.3550	0.00
06/02/2006	GOVI On 02-November-06			jGovi	251.0000	250.8190	251.0010	250.8190	0.00
06/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
06/02/2006	J153 On 31-August-10			jSwap	7.2600	7.2700	0.0104	0.0098	0.00
06/02/2006	J157 On 15-September-15			jSwap	7.3800	7.3900	0.0090	0.0079	0.00
06/02/2006	J186 On 21-December-26			jSwap	6.9900	7.0080	0.0550	0.0533	0.00
06/02/2006	J194 On 28-February-08			jSwap	7.1700	7.1810	0.0077	0.0074	0.00
06/02/2006	J201 On 22-December-14			jSwap	7.3500	7.3660	0.0099	0.0089	0.00
06/02/2006	J203 On 15-September-17			jSwap	7.3400	7.3570	0.0128	0.0116	0.00
06/02/2006	J204 On 21-December-18			jSwap	7.3400	7.3540	0.0135	0.0122	0.00
06/02/2006	J207 On 15-January-20			jSwap	7.3100	7.3280	0.0598	0.0584	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
06/02/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
06/02/2006	JFRA On 01-February-07			jFra	7.2400	7.2450	0.0177	0.0177	500.00
06/02/2006	JFRA On 04-May-06			jFra	7.0300	7.0180	0.0172	0.0172	0.00
06/02/2006	JFRA On 03-May-07			jFra	7.3400	7.3440	0.0180	0.0180	0.00
06/02/2006	JFRA On 03-August-06			jFra	7.0300	7.0340	0.0172	0.0172	0.00
06/02/2006	JFRA On 02-August-07			jFra	7.4200	7.4270	0.0182	0.0182	0.00
06/02/2006	JFRA On 02-November-06			jFra	7.1300	7.1330	0.0175	0.0175	0.00
06/02/2006	JFRA On 01-November-07			jFra	7.4700	7.5050	0.0197	0.0198	0.00
06/02/2006	JN02 On 04-May-06			jNote	7.2700	7.2770	0.1351	0.1353	0.00
06/02/2006	JN02 On 03-August-06			jNote	7.3400	7.3560	0.1363	0.1366	0.00
06/02/2006	JN02 On 02-November-06			jNote	7.4100	7.4310	0.1376	0.1379	0.00
06/02/2006	JN05 On 04-May-06			jNote	7.4700	7.4770	0.3102	0.3105	0.00
06/02/2006	JN05 On 03-August-06			jNote	7.5000	7.5150	0.3113	0.3117	0.00
06/02/2006	JN05 On 02-November-06			jNote	7.5400	7.5510	0.3124	0.3128	0.00
06/02/2006	JN10 On 04-May-06			jNote	7.4900	7.5050	0.5249	0.5255	0.00
06/02/2006	JN10 On 03-August-06			jNote	7.5100	7.5230	0.5255	0.5262	0.00
06/02/2006	JN10 On 02-November-06			jNote	7.5300	7.5400	0.5261	0.5267	0.00
06/02/2006	JROD On 28-February-06			jRod	6.7000	6.5560	0.0030	0.0030	0.00
06/02/2006	JROD On 31-March-06			jRod	6.8100	6.6720	0.0028	0.0027	0.00
06/02/2006	JROD On 28-April-06			jRod	6.9400	6.7960	0.0023	0.0023	0.00
06/02/2006	JROD On 31-May-06			jRod	6.9100	6.8410	0.0052	0.0052	0.00
06/02/2006	JROD On 30-June-06			jRod	6.9700	6.8980	0.0049	0.0049	0.00
06/02/2006	JROD On 31-July-06			jRod	7.0200	6.9480	0.0046	0.0046	0.00
06/02/2006	JROD On 31-August-06			jRod	6.9600	6.9140	0.0074	0.0074	0.00
06/02/2006	R153 On 01-February-07			Bond Future	7.2800	7.2940	123.3730	123.3114	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
06/02/2006	R153 On 04-May-06			Bond Future	7.2800	7.2930	123.2920	123.2304	13.00
06/02/2006	R153 On 03-August-06			Bond Future	7.2700	7.2850	125.5258	125.4637	1.00
06/02/2006	R153 On 02-November-06			Bond Future	7.2700	7.2840	121.2093	121.1471	0.00
06/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49058	48624	49058	48624	0.00
06/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49058	48624	49058	48624	0.00
06/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5023	5211	5023	5211	0.00
06/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5023	5211	5023	5211	0.00
06/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14232	13971	14232	13971	0.00
06/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	5154	5510	5154	5510	0.00
06/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22051	21686	22051	21686	0.00
06/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2853	3105	2853	3105	0.00
06/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30762	30314	30762	30314	0.00
06/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1552	1721	1552	1721	0.00
06/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39955	39448	39955	39448	0.00
06/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39955	39448	39955	39448	0.00
06/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39955	39448	39955	39448	0.00
06/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39955	39448	39955	39448	0.00
06/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39955	39448	39955	39448	0.00
06/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	841	950	841	950	20.00
06/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	841	950	841	950	20.00
06/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	841	950	841	950	20.00
06/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	841	950	841	950	20.00
06/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	841	950	841	950	20.00
06/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21254	20982	21254	20982	0.00
06/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12770	13120	12770	13120	0.00
06/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27752	27435	27752	27435	0.00
06/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10251	10555	10251	10555	0.00
06/02/2006	R157 On 01-February-07			Bond Future	7.4000	7.4200	143.6394	143.5069	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
06/02/2006	R157 On 04-May-06			Bond Future	7.3900	7.4050	142.7236	142.5977	7.00
06/02/2006	R157 On 03-August-06			Bond Future	7.3900	7.4050	145.3079	145.1849	0.00
06/02/2006	R157 On 02-November-06			Bond Future	7.3900	7.4090	141.1184	140.9904	0.00
06/02/2006	R186 On 01-February-07			Bond Future	7.0200	7.0340	138.3541	138.1385	0.00
06/02/2006	R186 On 04-May-06			Bond Future	7.0400	7.0530	141.3663	141.1602	0.00
06/02/2006	R186 On 03-August-06			Bond Future	7.0300	7.0460	138.6228	138.4180	0.00
06/02/2006	R186 On 02-November-06			Bond Future	7.0200	7.0390	141.1336	140.9166	0.00
06/02/2006	R194 On 01-February-07			Bond Future	7.0700	7.0960	107.3244	107.3008	0.00
06/02/2006	R194 On 04-May-06			Bond Future	7.1700	7.1810	106.6111	106.5869	50.00
06/02/2006	R194 On 03-August-06			Bond Future	7.1300	7.1440	108.5436	108.5181	0.00
06/02/2006	R194 On 02-November-06			Bond Future	7.0900	7.1120	105.4414	105.4160	0.00
06/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11389	11265	11389	11265	0.00
06/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4463	4575	4463	4575	0.00
06/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15276	15131	15276	15131	0.00
06/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3279	3370	3279	3370	0.00
06/02/2006	R201 On 01-February-07			Bond Future	7.3700	7.3900	109.2278	109.1225	0.00
06/02/2006	R201 On 04-May-06			Bond Future	7.3700	7.3800	112.0496	111.9499	0.00
06/02/2006	R201 On 03-August-06			Bond Future	7.3700	7.3820	109.6649	109.5610	0.00
06/02/2006	R201 On 02-November-06			Bond Future	7.3700	7.3830	111.6487	111.5472	0.00
06/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	33611	33152	33611	33152	0.00
06/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25783	26376	25783	26376	0.00
06/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90204	89452	90204	89452	0.00
06/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6776	7039	6776	7039	0.00
06/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	102338	101527	102338	101527	0.00
06/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4718	4922	4718	4922	0.00
06/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9866	9667	9866	9667	0.00
06/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49333	50185	49333	50185	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
06/02/2006	R203 On 01-February-07			Bond Future	7.3800	7.3910	109.6287	109.5077	0.00
06/02/2006	R203 On 04-May-06			Bond Future	7.3700	7.3820	107.9305	107.8115	0.00
06/02/2006	R203 On 03-August-06			Bond Future	7.3700	7.3820	109.8865	109.7615	0.00
06/02/2006	R203 On 02-November-06			Bond Future	7.3700	7.3840	107.7048	107.5817	0.00
06/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	101861	100671	101861	100671	0.00
06/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	101861	100671	101861	100671	0.00
06/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	101861	100671	101861	100671	0.00
06/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	101861	100671	101861	100671	0.00
06/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	101861	100671	101861	100671	0.00
06/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	101861	100671	101861	100671	0.00
06/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	519	579	519	579	0.00
06/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	519	579	519	579	0.00
06/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	519	579	519	579	0.00
06/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	519	579	519	579	0.00
06/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	519	579	519	579	0.00
06/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	519	579	519	579	0.00
06/02/2006	R204 On 01-February-07			Bond Future	7.3600	7.3730	106.0521	105.9227	0.00
06/02/2006	R204 On 04-May-06			Bond Future	7.3500	7.3670	108.3117	108.1855	0.00
06/02/2006	R204 On 03-August-06			Bond Future	7.3500	7.3680	106.2324	106.1078	0.00
06/02/2006	R204 On 02-November-06			Bond Future	7.3500	7.3690	108.1569	108.0258	0.00
06/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	61392	60508	61392	60508	0.00
06/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10061	10489	10061	10489	0.00
06/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	76378	75370	76378	75370	0.00
06/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6115	6419	6115	6419	0.00
06/02/2006	R207 On 01-February-07			Bond Future	7.3300	7.3440	99.7887	99.6571	0.00
06/02/2006	R207 On 04-May-06			Bond Future	7.3300	7.3420	101.6095	101.4819	0.00
06/02/2006	R207 On 03-August-06			Bond Future	7.3300	7.3430	99.8058	99.6796	0.00

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06/02/2006	R207 On 02-November-06			Bond Future	7.3300	7.3420	101.6146	101.4814	0.00
07/02/2006	GOVI On 01-February-07			jGovi	255.6600	255.4870	255.6570	255.4870	0.00
07/02/2006	GOVI On 04-May-06			jGovi	242.3600	242.1500	242.3560	242.1500	699.00
07/02/2006	GOVI On 03-August-06			jGovi	246.7300	246.5340	246.7320	246.5340	0.00
07/02/2006	GOVI On 02-November-06			jGovi	251.1800	251.0010	251.1840	251.0010	0.00
07/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
07/02/2006	J153 On 31-August-10			jSwap	7.2400	7.2560	0.0110	0.0104	0.00
07/02/2006	J157 On 15-September-15			jSwap	7.3600	7.3760	0.0100	0.0090	0.00
07/02/2006	J186 On 21-December-26			jSwap	6.9700	6.9930	0.0579	0.0550	0.00
07/02/2006	J194 On 28-February-08			jSwap	7.1600	7.1690	0.0080	0.0077	0.00
07/02/2006	J201 On 22-December-14			jSwap	7.3400	7.3520	0.0105	0.0099	0.00
07/02/2006	J203 On 15-September-17			jSwap	7.3300	7.3420	0.0140	0.0128	0.00
07/02/2006	J204 On 21-December-18			jSwap	7.3200	7.3390	0.0148	0.0135	0.00
07/02/2006	J207 On 15-January-20			jSwap	7.3000	7.3130	0.0613	0.0598	0.00
07/02/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
07/02/2006	JFRA On 01-February-07			jFra	7.2500	7.2400	0.0177	0.0177	500.00
07/02/2006	JFRA On 04-May-06			jFra	7.0400	7.0330	0.0173	0.0172	0.00
07/02/2006	JFRA On 03-May-07			jFra	7.3500	7.3410	0.0180	0.0180	0.00
07/02/2006	JFRA On 03-August-06			jFra	7.0300	7.0250	0.0172	0.0172	0.00
07/02/2006	JFRA On 02-August-07			jFra	7.4300	7.4220	0.0182	0.0182	0.00
07/02/2006	JFRA On 02-November-06			jFra	7.1300	7.1300	0.0175	0.0175	0.00

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07/02/2006	JFRA On 01-November-07			jFra	7.4900	7.4700	0.0197	0.0197	0.00
07/02/2006	JN02 On 04-May-06			jNote	7.2700	7.2670	0.1351	0.1351	0.00
07/02/2006	JN02 On 03-August-06			jNote	7.3300	7.3390	0.1362	0.1363	0.00
07/02/2006	JN02 On 02-November-06			jNote	7.4000	7.4130	0.1373	0.1376	0.00
07/02/2006	JN05 On 04-May-06			jNote	7.4600	7.4670	0.3098	0.3102	0.00
07/02/2006	JN05 On 03-August-06			jNote	7.4900	7.5030	0.3109	0.3113	0.00
07/02/2006	JN05 On 02-November-06			jNote	7.5300	7.5400	0.3120	0.3124	0.00
07/02/2006	JN10 On 04-May-06			jNote	7.4900	7.4910	0.5247	0.5249	0.00
07/02/2006	JN10 On 03-August-06			jNote	7.5000	7.5090	0.5252	0.5255	0.00
07/02/2006	JN10 On 02-November-06			jNote	7.5200	7.5270	0.5257	0.5261	0.00
07/02/2006	JROD On 28-February-06			jRod	6.7000	6.7020	0.0030	0.0030	0.00
07/02/2006	JROD On 31-March-06			jRod	6.8100	6.8080	0.0028	0.0028	0.00
07/02/2006	JROD On 28-April-06			jRod	6.9400	6.9360	0.0023	0.0023	0.00
07/02/2006	JROD On 31-May-06			jRod	6.9100	6.9100	0.0052	0.0052	0.00
07/02/2006	JROD On 30-June-06			jRod	6.9700	6.9680	0.0049	0.0049	0.00
07/02/2006	JROD On 31-July-06			jRod	7.0200	7.0190	0.0046	0.0046	0.00
07/02/2006	JROD On 31-August-06			jRod	6.9600	6.9620	0.0074	0.0074	0.00
07/02/2006	R153 On 01-February-07			Bond Future	7.2600	7.2760	123.4210	123.3730	0.00
07/02/2006	R153 On 04-May-06			Bond Future	7.2600	7.2780	123.3577	123.2920	13.00
07/02/2006	R153 On 03-August-06			Bond Future	7.2500	7.2690	125.5880	125.5258	1.00
07/02/2006	R153 On 02-November-06			Bond Future	7.2500	7.2670	121.2642	121.2093	0.00
07/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49484	49058	49484	49058	0.00
07/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49484	49058	49484	49058	0.00
07/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4900	5023	4900	5023	0.00
07/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4900	5023	4900	5023	0.00

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07/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14622	14232	14622	14232	0.00
07/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	4887	5154	4887	5154	0.00
07/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22536	22051	22536	22051	0.00
07/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2680	2853	2680	2853	0.00
07/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31312	30762	31312	30762	0.00
07/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1445	1552	1445	1552	0.00
07/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40548	39955	40548	39955	0.00
07/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40548	39955	40548	39955	0.00
07/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40548	39955	40548	39955	0.00
07/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40548	39955	40548	39955	0.00
07/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40548	39955	40548	39955	0.00
07/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	776	841	776	841	20.00
07/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	776	841	776	841	20.00
07/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	776	841	776	841	20.00
07/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	776	841	776	841	20.00
07/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	776	841	776	841	20.00
07/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21548	21254	21548	21254	0.00
07/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12515	12770	12515	12770	0.00
07/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	28086	27752	28086	27752	0.00
07/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10036	10251	10036	10251	0.00
07/02/2006	R157 On 01-February-07			Bond Future	7.3900	7.4030	143.7564	143.6394	0.00
07/02/2006	R157 On 04-May-06			Bond Future	7.3700	7.3900	142.8581	142.7236	7.00
07/02/2006	R157 On 03-August-06			Bond Future	7.3700	7.3900	145.4392	145.3079	0.00
07/02/2006	R157 On 02-November-06			Bond Future	7.3800	7.3930	141.2386	141.1184	0.00
07/02/2006	R186 On 01-February-07			Bond Future	6.9900	7.0180	138.7055	138.3541	0.00
07/02/2006	R186 On 04-May-06			Bond Future	7.0100	7.0380	141.7108	141.3663	0.00
07/02/2006	R186 On 03-August-06			Bond Future	7.0100	7.0310	138.9788	138.6228	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
07/02/2006	R186 On 02-November-06			Bond Future	7.0000	7.0230	141.4738	141.1336	0.00
07/02/2006	R194 On 01-February-07			Bond Future	7.0600	7.0730	107.3357	107.3244	0.00
07/02/2006	R194 On 04-May-06			Bond Future	7.1500	7.1670	106.6421	106.6111	50.00
07/02/2006	R194 On 03-August-06			Bond Future	7.1100	7.1270	108.5690	108.5436	0.00
07/02/2006	R194 On 02-November-06			Bond Future	7.0800	7.0920	105.4591	105.4414	0.00
07/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11453	11389	11453	11389	0.00
07/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4414	4463	4414	4463	0.00
07/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15350	15276	15350	15276	0.00
07/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3240	3279	3240	3279	0.00
07/02/2006	R201 On 01-February-07			Bond Future	7.3700	7.3730	109.2773	109.2278	0.00
07/02/2006	R201 On 04-May-06			Bond Future	7.3500	7.3650	112.1227	112.0496	0.00
07/02/2006	R201 On 03-August-06			Bond Future	7.3600	7.3660	109.7299	109.6649	0.00
07/02/2006	R201 On 02-November-06			Bond Future	7.3600	7.3670	111.7059	111.6487	0.00
07/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	33846	33611	33846	33611	0.00
07/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25523	25783	25523	25783	0.00
07/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90655	90204	90655	90204	0.00
07/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6655	6776	6655	6776	0.00
07/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	102817	102338	102817	102338	0.00
07/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4626	4718	4626	4718	0.00
07/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9973	9866	9973	9866	0.00
07/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	48944	49333	48944	49333	0.00
07/02/2006	R203 On 01-February-07			Bond Future	7.3600	7.3750	109.7423	109.6287	0.00
07/02/2006	R203 On 04-May-06			Bond Future	7.3500	7.3670	108.0496	107.9305	0.00
07/02/2006	R203 On 03-August-06			Bond Future	7.3500	7.3660	110.0039	109.8865	0.00
07/02/2006	R203 On 02-November-06			Bond Future	7.3500	7.3680	107.8203	107.7048	0.00
07/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	102999	101861	102999	101861	0.00
07/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	102999	101861	102999	101861	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
07/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	102999	101861	102999	101861	0.00
07/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	102999	101861	102999	101861	0.00
07/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	102999	101861	102999	101861	0.00
07/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	102999	101861	102999	101861	0.00
07/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	482	519	482	519	0.00
07/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	482	519	482	519	0.00
07/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	482	519	482	519	0.00
07/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	482	519	482	519	0.00
07/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	482	519	482	519	0.00
07/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	482	519	482	519	0.00
07/02/2006	R204 On 01-February-07			Bond Future	7.3400	7.3570	106.1735	106.0521	0.00
07/02/2006	R204 On 04-May-06			Bond Future	7.3400	7.3520	108.4381	108.3117	0.00
07/02/2006	R204 On 03-August-06			Bond Future	7.3400	7.3530	106.3571	106.2324	0.00
07/02/2006	R204 On 02-November-06			Bond Future	7.3400	7.3530	108.2800	108.1569	0.00
07/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	62305	61392	62305	61392	0.00
07/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9743	10061	9743	10061	0.00
07/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	77390	76378	77390	76378	0.00
07/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5895	6115	5895	6115	0.00
07/02/2006	R207 On 01-February-07			Bond Future	7.3100	7.3280	99.9288	99.7887	0.00
07/02/2006	R207 On 04-May-06			Bond Future	7.3100	7.3270	101.7544	101.6095	0.00
07/02/2006	R207 On 03-August-06			Bond Future	7.3100	7.3280	99.9491	99.8058	0.00
07/02/2006	R207 On 02-November-06			Bond Future	7.3100	7.3260	101.7564	101.6146	0.00
08/02/2006	GOVI On 01-February-07			jGovi	255.0100	255.6570	255.0080	255.6570	0.00
08/02/2006	GOVI On 04-May-06			jGovi	241.7100	242.3560	241.7140	242.3560	699.00
08/02/2006	GOVI On 03-August-06			jGovi	246.0900	246.7320	246.0920	246.7320	0.00
08/02/2006	GOVI On 02-November-06			jGovi	250.5400	251.1840	250.5350	251.1840	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
08/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
08/02/2006	J153 On 31-August-10			jSwap	7.3000	7.2430	0.0087	0.0110	0.00
08/02/2006	J157 On 15-September-15			jSwap	7.4100	7.3610	0.0065	0.0100	0.00
08/02/2006	J186 On 21-December-26			jSwap	7.0200	6.9670	0.0518	0.0579	0.00
08/02/2006	J194 On 28-February-08			jSwap	7.2000	7.1560	0.0071	0.0080	0.00
08/02/2006	J201 On 22-December-14			jSwap	7.3900	7.3420	0.0071	0.0105	0.00
08/02/2006	J203 On 15-September-17			jSwap	7.3800	7.3280	0.0098	0.0140	0.00
08/02/2006	J204 On 21-December-18			jSwap	7.3800	7.3240	0.0103	0.0148	0.00
08/02/2006	J207 On 15-January-20			jSwap	7.3500	7.2970	0.0566	0.0613	0.00
08/02/2006	JBAR On 16-March-05			jBar	7.1000	7.0500	0.0000	0.0000	0.00
08/02/2006	JFRA On 01-February-07			jFra	7.2900	7.2460	0.0178	0.0177	500.00
08/02/2006	JFRA On 04-May-06			jFra	7.0800	7.0400	0.0174	0.0173	0.00
08/02/2006	JFRA On 03-May-07			jFra	7.3900	7.3470	0.0181	0.0180	0.00
08/02/2006	JFRA On 03-August-06			jFra	7.0700	7.0270	0.0173	0.0172	0.00
08/02/2006	JFRA On 02-August-07			jFra	7.4700	7.4260	0.0183	0.0182	0.00
08/02/2006	JFRA On 02-November-06			jFra	7.1600	7.1260	0.0175	0.0175	0.00
08/02/2006	JFRA On 01-November-07			jFra	7.5300	7.4910	0.0198	0.0197	0.00
08/02/2006	JN02 On 04-May-06			jNote	7.3100	7.2670	0.1359	0.1351	0.00
08/02/2006	JN02 On 03-August-06			jNote	7.3800	7.3300	0.1371	0.1362	0.00
08/02/2006	JN02 On 02-November-06			jNote	7.4500	7.3960	0.1382	0.1373	0.00
08/02/2006	JN05 On 04-May-06			jNote	7.5200	7.4570	0.3118	0.3098	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
08/02/2006	JN05 On 03-August-06			jNote	7.5500	7.4920	0.3129	0.3109	0.00
08/02/2006	JN05 On 02-November-06			jNote	7.5800	7.5270	0.3139	0.3120	0.00
08/02/2006	JN10 On 04-May-06			jNote	7.5400	7.4870	0.5272	0.5247	0.00
08/02/2006	JN10 On 03-August-06			jNote	7.5600	7.5030	0.5277	0.5252	0.00
08/02/2006	JN10 On 02-November-06			jNote	7.5700	7.5190	0.5281	0.5257	0.00
08/02/2006	JROD On 28-February-06			jRod	6.7100	6.7020	0.0030	0.0030	0.00
08/02/2006	JROD On 31-March-06			jRod	6.8400	6.8100	0.0027	0.0028	0.00
08/02/2006	JROD On 28-April-06			jRod	6.9800	6.9360	0.0022	0.0023	0.00
08/02/2006	JROD On 31-May-06			jRod	6.9400	6.9080	0.0051	0.0052	0.00
08/02/2006	JROD On 30-June-06			jRod	7.0100	6.9660	0.0047	0.0049	0.00
08/02/2006	JROD On 31-July-06			jRod	7.0800	7.0180	0.0043	0.0046	0.00
08/02/2006	JROD On 31-August-06			jRod	7.0100	6.9620	0.0071	0.0074	0.00
08/02/2006	R153 On 01-February-07			Bond Future	7.3300	7.2620	123.1781	123.4210	0.00
08/02/2006	R153 On 04-May-06			Bond Future	7.3200	7.2620	123.1155	123.3577	13.00
08/02/2006	R153 On 03-August-06			Bond Future	7.3200	7.2530	125.3434	125.5880	1.00
08/02/2006	R153 On 02-November-06			Bond Future	7.3200	7.2520	121.0193	121.2642	0.00
08/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47460	49484	47460	49484	0.00
08/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47460	49484	47460	49484	0.00
08/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5325	4900	5325	4900	0.00
08/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5325	4900	5325	4900	0.00
08/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12994	14622	12994	14622	0.00
08/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	5681	4887	5681	4887	0.00
08/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20588	22536	20588	22536	0.00
08/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3155	2680	3155	2680	0.00
08/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29160	31312	29160	31312	0.00
08/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1716	1445	1716	1445	0.00
08/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38276	40548	38276	40548	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
08/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38276	40548	38276	40548	0.00
08/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38276	40548	38276	40548	0.00
08/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38276	40548	38276	40548	0.00
08/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38276	40548	38276	40548	0.00
08/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	926	776	926	776	20.00
08/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	926	776	926	776	20.00
08/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	926	776	926	776	20.00
08/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	926	776	926	776	20.00
08/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	926	776	926	776	20.00
08/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20094	21548	20094	21548	0.00
08/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13510	12515	13510	12515	0.00
08/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	26450	28086	26450	28086	0.00
08/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10849	10036	10849	10036	0.00
08/02/2006	R157 On 01-February-07			Bond Future	7.4500	7.3880	143.2890	143.7564	0.00
08/02/2006	R157 On 04-May-06			Bond Future	7.4300	7.3740	142.3966	142.8581	7.00
08/02/2006	R157 On 03-August-06			Bond Future	7.4300	7.3740	144.9802	145.4392	0.00
08/02/2006	R157 On 02-November-06			Bond Future	7.4400	7.3780	140.7747	141.2386	0.00
08/02/2006	R186 On 01-February-07			Bond Future	7.0500	6.9920	137.9235	138.7055	0.00
08/02/2006	R186 On 04-May-06			Bond Future	7.0700	7.0130	140.9546	141.7108	0.00
08/02/2006	R186 On 03-August-06			Bond Future	7.0600	7.0050	138.2136	138.9788	0.00
08/02/2006	R186 On 02-November-06			Bond Future	7.0600	6.9980	140.7000	141.4738	0.00
08/02/2006	R194 On 01-February-07			Bond Future	7.1400	7.0620	107.2607	107.3357	0.00
08/02/2006	R194 On 04-May-06			Bond Future	7.2000	7.1490	106.5594	106.6421	50.00
08/02/2006	R194 On 03-August-06			Bond Future	7.1600	7.1100	108.4897	108.5690	0.00
08/02/2006	R194 On 02-November-06			Bond Future	7.1400	7.0780	105.3793	105.4591	0.00
08/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10961	11453	10961	11453	0.00
08/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4671	4414	4671	4414	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
08/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14795	15350	14795	15350	0.00
08/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3435	3240	3435	3240	0.00
08/02/2006	R201 On 01-February-07			Bond Future	7.4200	7.3650	108.9125	109.2773	0.00
08/02/2006	R201 On 04-May-06			Bond Future	7.4100	7.3540	111.7576	112.1227	0.00
08/02/2006	R201 On 03-August-06			Bond Future	7.4100	7.3560	109.3665	109.7299	0.00
08/02/2006	R201 On 02-November-06			Bond Future	7.4200	7.3580	111.3383	111.7059	0.00
08/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	31804	33846	31804	33846	0.00
08/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	27129	25523	27129	25523	0.00
08/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	87494	90655	87494	90655	0.00
08/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7171	6655	7171	6655	0.00
08/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	99523	102817	99523	102817	0.00
08/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5008	4626	5008	4626	0.00
08/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8983	9973	8983	9973	0.00
08/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51602	48944	51602	48944	0.00
08/02/2006	R203 On 01-February-07			Bond Future	7.4200	7.3600	109.2964	109.7423	0.00
08/02/2006	R203 On 04-May-06			Bond Future	7.4100	7.3520	107.6215	108.0496	0.00
08/02/2006	R203 On 03-August-06			Bond Future	7.4100	7.3510	109.5665	110.0039	0.00
08/02/2006	R203 On 02-November-06			Bond Future	7.4100	7.3530	107.3745	107.8203	0.00
08/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98726	102999	98726	102999	0.00
08/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98726	102999	98726	102999	0.00
08/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98726	102999	98726	102999	0.00
08/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98726	102999	98726	102999	0.00
08/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98726	102999	98726	102999	0.00
08/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98726	102999	98726	102999	0.00
08/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	584	482	584	482	0.00
08/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	584	482	584	482	0.00
08/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	584	482	584	482	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
08/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	584	482	584	482	0.00
08/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	584	482	584	482	0.00
08/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	584	482	584	482	0.00
08/02/2006	R204 On 01-February-07			Bond Future	7.4000	7.3420	105.6970	106.1735	0.00
08/02/2006	R204 On 04-May-06			Bond Future	7.3900	7.3370	107.9840	108.4381	0.00
08/02/2006	R204 On 03-August-06			Bond Future	7.3900	7.3380	105.9006	106.3571	0.00
08/02/2006	R204 On 02-November-06			Bond Future	7.4000	7.3380	107.8131	108.2800	0.00
08/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	58675	62305	58675	62305	0.00
08/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10783	9743	10783	9743	0.00
08/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73421	77390	73421	77390	0.00
08/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6596	5895	6596	5895	0.00
08/02/2006	R207 On 01-February-07			Bond Future	7.3700	7.3110	99.4601	99.9288	0.00
08/02/2006	R207 On 04-May-06			Bond Future	7.3600	7.3100	101.3122	101.7544	0.00
08/02/2006	R207 On 03-August-06			Bond Future	7.3600	7.3110	99.5033	99.9491	0.00
08/02/2006	R207 On 02-November-06			Bond Future	7.3600	7.3090	101.2987	101.7564	0.00
09/02/2006	GOVI On 01-February-07			jGovi	255.5200	255.0080	255.5200	255.0080	0.00
09/02/2006	GOVI On 04-May-06			jGovi	242.2300	241.7140	242.2340	241.7140	699.00
09/02/2006	GOVI On 03-August-06			jGovi	246.6200	246.0920	246.6230	246.0920	0.00
09/02/2006	GOVI On 02-November-06			jGovi	251.0700	250.5350	251.0650	250.5350	0.00
09/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
09/02/2006	J153 On 31-August-10			jSwap	7.2600	7.2950	0.0105	0.0087	0.00
09/02/2006	J157 On 15-September-15			jSwap	7.3700	7.4100	0.0092	0.0065	0.00
09/02/2006	J186 On 21-December-26			jSwap	6.9800	7.0210	0.0569	0.0518	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
09/02/2006	J194 On 28-February-08			jSwap	7.1500	7.1950	0.0080	0.0071	0.00
09/02/2006	J201 On 22-December-14			jSwap	7.3600	7.3940	0.0097	0.0071	0.00
09/02/2006	J203 On 15-September-17			jSwap	7.3400	7.3790	0.0129	0.0098	0.00
09/02/2006	J204 On 21-December-18			jSwap	7.3300	7.3770	0.0140	0.0103	0.00
09/02/2006	J207 On 15-January-20			jSwap	7.3000	7.3490	0.0608	0.0566	0.00
09/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
09/02/2006	JFRA On 01-February-07			jFra	7.2200	7.2850	0.0177	0.0178	500.00
09/02/2006	JFRA On 04-May-06			jFra	7.0200	7.0810	0.0172	0.0174	0.00
09/02/2006	JFRA On 03-May-07			jFra	7.3000	7.3890	0.0179	0.0181	0.00
09/02/2006	JFRA On 03-August-06			jFra	6.9900	7.0690	0.0171	0.0173	0.00
09/02/2006	JFRA On 02-August-07			jFra	7.4100	7.4730	0.0181	0.0183	0.00
09/02/2006	JFRA On 02-November-06			jFra	7.0900	7.1620	0.0174	0.0175	0.00
09/02/2006	JFRA On 01-November-07			jFra	7.5200	7.5330	0.0198	0.0198	0.00
09/02/2006	JN02 On 04-May-06			jNote	7.2500	7.3110	0.1348	0.1359	0.00
09/02/2006	JN02 On 03-August-06			jNote	7.3200	7.3800	0.1360	0.1371	0.00
09/02/2006	JN02 On 02-November-06			jNote	7.3900	7.4510	0.1372	0.1382	0.00
09/02/2006	JN05 On 04-May-06			jNote	7.4700	7.5150	0.3102	0.3118	0.00
09/02/2006	JN05 On 03-August-06			jNote	7.5000	7.5490	0.3113	0.3129	0.00
09/02/2006	JN05 On 02-November-06			jNote	7.5400	7.5840	0.3125	0.3139	0.00
09/02/2006	JN10 On 04-May-06			jNote	7.5000	7.5400	0.5253	0.5272	0.00
09/02/2006	JN10 On 03-August-06			jNote	7.5200	7.5570	0.5259	0.5277	0.00
09/02/2006	JN10 On 02-November-06			jNote	7.5300	7.5720	0.5264	0.5281	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
09/02/2006	JROD On 28-February-06			jRod	6.7100	6.7090	0.0030	0.0030	0.00
09/02/2006	JROD On 31-March-06			jRod	6.8300	6.8410	0.0027	0.0027	0.00
09/02/2006	JROD On 28-April-06			jRod	6.9700	6.9800	0.0022	0.0022	0.00
09/02/2006	JROD On 31-May-06			jRod	6.9400	6.9360	0.0051	0.0051	0.00
09/02/2006	JROD On 30-June-06			jRod	7.0100	7.0070	0.0047	0.0047	0.00
09/02/2006	JROD On 31-July-06			jRod	7.0800	7.0770	0.0043	0.0043	0.00
09/02/2006	JROD On 31-August-06			jRod	7.0100	7.0120	0.0071	0.0071	0.00
09/02/2006	R153 On 01-February-07			Bond Future	7.2800	7.3330	123.3662	123.1781	0.00
09/02/2006	R153 On 04-May-06			Bond Future	7.2700	7.3210	123.3125	123.1155	13.00
09/02/2006	R153 On 03-August-06			Bond Future	7.2600	7.3160	125.5452	125.3434	1.00
09/02/2006	R153 On 02-November-06			Bond Future	7.2700	7.3190	121.2166	121.0193	0.00
09/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49044	47460	49044	47460	0.00
09/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49044	47460	49044	47460	0.00
09/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4936	5325	4936	5325	0.00
09/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4936	5325	4936	5325	0.00
09/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14225	12994	14225	12994	0.00
09/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	4941	5681	4941	5681	0.00
09/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22095	20588	22095	20588	0.00
09/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2692	3155	2692	3155	0.00
09/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30854	29160	30854	29160	0.00
09/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1439	1716	1439	1716	0.00
09/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40086	38276	40086	38276	0.00
09/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40086	38276	40086	38276	0.00
09/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40086	38276	40086	38276	0.00
09/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40086	38276	40086	38276	0.00
09/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40086	38276	40086	38276	0.00
09/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	766	926	766	926	20.00
09/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	766	926	766	926	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	766	926	766	926	20.00
09/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	766	926	766	926	20.00
09/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	766	926	766	926	20.00
09/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21206	20094	21206	20094	0.00
09/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12649	13510	12649	13510	0.00
09/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27710	26450	27710	26450	0.00
09/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10135	10849	10135	10849	0.00
09/02/2006	R157 On 01-February-07			Bond Future	7.4000	7.4480	143.6316	143.2890	0.00
09/02/2006	R157 On 04-May-06			Bond Future	7.3900	7.4290	142.7488	142.3966	7.00
09/02/2006	R157 On 03-August-06			Bond Future	7.3900	7.4300	145.3325	144.9802	0.00
09/02/2006	R157 On 02-November-06			Bond Future	7.3900	7.4360	141.1344	140.7747	0.00
09/02/2006	R186 On 01-February-07			Bond Future	7.0000	7.0500	138.5566	137.9235	0.00
09/02/2006	R186 On 04-May-06			Bond Future	7.0200	7.0680	141.5867	140.9546	0.00
09/02/2006	R186 On 03-August-06			Bond Future	7.0100	7.0610	138.8554	138.2136	0.00
09/02/2006	R186 On 02-November-06			Bond Future	7.0100	7.0550	141.3512	140.7000	0.00
09/02/2006	R194 On 01-February-07			Bond Future	7.0500	7.1350	107.3470	107.2607	0.00
09/02/2006	R194 On 04-May-06			Bond Future	7.1400	7.1970	106.6576	106.5594	50.00
09/02/2006	R194 On 03-August-06			Bond Future	7.1000	7.1630	108.5900	108.4897	0.00
09/02/2006	R194 On 02-November-06			Bond Future	7.0600	7.1410	105.4768	105.3793	0.00
09/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11508	10961	11508	10961	0.00
09/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4355	4671	4355	4671	0.00
09/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15415	14795	15415	14795	0.00
09/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3192	3435	3192	3435	0.00
09/02/2006	R201 On 01-February-07			Bond Future	7.3800	7.4240	109.1844	108.9125	0.00
09/02/2006	R201 On 04-May-06			Bond Future	7.3700	7.4090	112.0363	111.7576	0.00
09/02/2006	R201 On 03-August-06			Bond Future	7.3700	7.4120	109.6454	109.3665	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
09/02/2006	R201 On 02-November-06			Bond Future	7.3700	7.4160	111.6233	111.3383	0.00
09/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	33248	31804	33248	31804	0.00
09/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25853	27129	25853	27129	0.00
09/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89877	87494	89877	87494	0.00
09/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6702	7171	6702	7171	0.00
09/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	102022	99523	102022	99523	0.00
09/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4656	5008	4656	5008	0.00
09/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9665	8983	9665	8983	0.00
09/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49565	51602	49565	51602	0.00
09/02/2006	R203 On 01-February-07			Bond Future	7.3800	7.4190	109.6212	109.2964	0.00
09/02/2006	R203 On 04-May-06			Bond Future	7.3700	7.4060	107.9464	107.6215	0.00
09/02/2006	R203 On 03-August-06			Bond Future	7.3600	7.4070	109.9022	109.5665	0.00
09/02/2006	R203 On 02-November-06			Bond Future	7.3700	7.4110	107.7125	107.3745	0.00
09/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	101988	98726	101988	98726	0.00
09/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	101988	98726	101988	98726	0.00
09/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	101988	98726	101988	98726	0.00
09/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	101988	98726	101988	98726	0.00
09/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	101988	98726	101988	98726	0.00
09/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	101988	98726	101988	98726	0.00
09/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	489	584	489	584	0.00
09/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	489	584	489	584	0.00
09/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	489	584	489	584	0.00
09/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	489	584	489	584	0.00
09/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	489	584	489	584	0.00
09/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	489	584	489	584	0.00
09/02/2006	R204 On 01-February-07			Bond Future	7.3500	7.4010	106.0925	105.6970	0.00
09/02/2006	R204 On 04-May-06			Bond Future	7.3500	7.3910	108.3706	107.9840	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
09/02/2006	R204 On 03-August-06			Bond Future	7.3500	7.3930	106.2989	105.9006	0.00
09/02/2006	R204 On 02-November-06			Bond Future	7.3500	7.3950	108.2061	107.8131	0.00
09/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	61649	58675	61649	58675	0.00
09/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9826	10783	9826	10783	0.00
09/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	76697	73421	76697	73421	0.00
09/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5942	6596	5942	6596	0.00
09/02/2006	R207 On 01-February-07			Bond Future	7.3200	7.3680	99.8876	99.4601	0.00
09/02/2006	R207 On 04-May-06			Bond Future	7.3100	7.3620	101.7203	101.3122	0.00
09/02/2006	R207 On 03-August-06			Bond Future	7.3100	7.3640	99.9238	99.5033	0.00
09/02/2006	R207 On 02-November-06			Bond Future	7.3100	7.3640	101.7230	101.2987	0.00
10/02/2006	GOVI On 01-February-07			jGovi	256.2400	255.5200	256.2410	255.5200	0.00
10/02/2006	GOVI On 04-May-06			jGovi	243.0300	242.2340	243.0310	242.2340	699.00
10/02/2006	GOVI On 03-August-06			jGovi	247.4200	246.6230	247.4170	246.6230	0.00
10/02/2006	GOVI On 02-November-06			jGovi	251.8300	251.0650	251.8310	251.0650	0.00
10/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
10/02/2006	J153 On 31-August-10			jSwap	7.1900	7.2550	0.0131	0.0105	0.00
10/02/2006	J157 On 15-September-15			jSwap	7.3100	7.3730	0.0135	0.0092	0.00
10/02/2006	J186 On 21-December-26			jSwap	6.9200	6.9760	0.0637	0.0569	0.00
10/02/2006	J194 On 28-February-08			jSwap	7.0900	7.1540	0.0095	0.0080	0.00
10/02/2006	J201 On 22-December-14			jSwap	7.2900	7.3550	0.0139	0.0097	0.00
10/02/2006	J203 On 15-September-17			jSwap	7.2800	7.3410	0.0180	0.0129	0.00
10/02/2006	J204 On 21-December-18			jSwap	7.2700	7.3330	0.0194	0.0140	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
10/02/2006	J207 On 15-January-20			jSwap	7.2400	7.3020	0.0667	0.0608	0.00
10/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
10/02/2006	JFRA On 01-February-07			jFra	7.1900	7.2240	0.0176	0.0177	500.00
10/02/2006	JFRA On 04-May-06			jFra	7.0200	7.0180	0.0172	0.0172	0.00
10/02/2006	JFRA On 03-May-07			jFra	7.2900	7.2990	0.0178	0.0179	0.00
10/02/2006	JFRA On 03-August-06			jFra	7.0000	6.9940	0.0171	0.0171	0.00
10/02/2006	JFRA On 02-August-07			jFra	7.3700	7.4090	0.0181	0.0181	0.00
10/02/2006	JFRA On 02-November-06			jFra	7.0800	7.0900	0.0173	0.0174	0.00
10/02/2006	JFRA On 01-November-07			jFra	7.4100	7.5200	0.0195	0.0198	0.00
10/02/2006	JN02 On 04-May-06			jNote	7.2100	7.2480	0.1341	0.1348	0.00
10/02/2006	JN02 On 03-August-06			jNote	7.2500	7.3180	0.1349	0.1360	0.00
10/02/2006	JN02 On 02-November-06			jNote	7.3100	7.3900	0.1357	0.1372	0.00
10/02/2006	JN05 On 04-May-06			jNote	7.4000	7.4650	0.3078	0.3102	0.00
10/02/2006	JN05 On 03-August-06			jNote	7.4300	7.5010	0.3088	0.3113	0.00
10/02/2006	JN05 On 02-November-06			jNote	7.4600	7.5390	0.3098	0.3125	0.00
10/02/2006	JN10 On 04-May-06			jNote	7.4400	7.4980	0.5226	0.5253	0.00
10/02/2006	JN10 On 03-August-06			jNote	7.4500	7.5150	0.5232	0.5259	0.00
10/02/2006	JN10 On 02-November-06			jNote	7.4700	7.5320	0.5237	0.5264	0.00
10/02/2006	JROD On 28-February-06			jRod	6.5500	6.7050	0.0030	0.0030	0.00
10/02/2006	JROD On 31-March-06			jRod	6.6800	6.8320	0.0027	0.0027	0.00
10/02/2006	JROD On 28-April-06			jRod	6.8100	6.9740	0.0023	0.0022	0.00
10/02/2006	JROD On 31-May-06			jRod	6.8600	6.9360	0.0051	0.0051	0.00
10/02/2006	JROD On 30-June-06			jRod	6.9300	7.0080	0.0047	0.0047	0.00
10/02/2006	JROD On 31-July-06			jRod	7.0000	7.0780	0.0043	0.0043	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
10/02/2006	JROD On 31-August-06			jRod	6.9600	7.0130	0.0071	0.0071	0.00
10/02/2006	R153 On 01-February-07			Bond Future	7.2000	7.2780	123.6301	123.3662	0.00
10/02/2006	R153 On 04-May-06			Bond Future	7.2000	7.2730	123.6171	123.3125	13.00
10/02/2006	R153 On 03-August-06			Bond Future	7.1900	7.2640	125.8487	125.5452	1.00
10/02/2006	R153 On 02-November-06			Bond Future	7.1900	7.2650	121.5060	121.2166	0.00
10/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	51419	49044	51419	49044	0.00
10/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	51419	49044	51419	49044	0.00
10/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4417	4936	4417	4936	0.00
10/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4417	4936	4417	4936	0.00
10/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	16283	14225	16283	14225	0.00
10/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	3954	4941	3954	4941	0.00
10/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	24545	22095	24545	22095	0.00
10/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2096	2692	2096	2692	0.00
10/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33556	30854	33556	30854	0.00
10/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1095	1439	1095	1439	0.00
10/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42937	40086	42937	40086	0.00
10/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42937	40086	42937	40086	0.00
10/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42937	40086	42937	40086	0.00
10/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42937	40086	42937	40086	0.00
10/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42937	40086	42937	40086	0.00
10/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	571	766	571	766	20.00
10/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	571	766	571	766	20.00
10/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	571	766	571	766	20.00
10/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	571	766	571	766	20.00
10/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	571	766	571	766	20.00
10/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22917	21206	22917	21206	0.00
10/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11466	12649	11466	12649	0.00
10/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	29630	27710	29630	27710	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
10/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9162	10135	9162	10135	0.00
10/02/2006	R157 On 01-February-07			Bond Future	7.3400	7.4040	144.1632	143.6316	0.00
10/02/2006	R157 On 04-May-06			Bond Future	7.3200	7.3870	143.3217	142.7488	7.00
10/02/2006	R157 On 03-August-06			Bond Future	7.3200	7.3870	145.9003	145.3325	0.00
10/02/2006	R157 On 02-November-06			Bond Future	7.3200	7.3910	141.6803	141.1344	0.00
10/02/2006	R186 On 01-February-07			Bond Future	6.9400	7.0030	139.3850	138.5566	0.00
10/02/2006	R186 On 04-May-06			Bond Future	6.9600	7.0220	142.4316	141.5867	0.00
10/02/2006	R186 On 03-August-06			Bond Future	6.9500	7.0140	139.7089	138.8554	0.00
10/02/2006	R186 On 02-November-06			Bond Future	6.9500	7.0070	142.1992	141.3512	0.00
10/02/2006	R194 On 01-February-07			Bond Future	6.9400	7.0510	107.4613	107.3470	0.00
10/02/2006	R194 On 04-May-06			Bond Future	7.0500	7.1400	106.8131	106.6576	50.00
10/02/2006	R194 On 03-August-06			Bond Future	7.0000	7.0960	108.7414	108.5900	0.00
10/02/2006	R194 On 02-November-06			Bond Future	6.9600	7.0640	105.6125	105.4768	0.00
10/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12258	11508	12258	11508	0.00
10/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3963	4355	3963	4355	0.00
10/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	16258	15415	16258	15415	0.00
10/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2892	3192	2892	3192	0.00
10/02/2006	R201 On 01-February-07			Bond Future	7.3100	7.3800	109.6063	109.1844	0.00
10/02/2006	R201 On 04-May-06			Bond Future	7.3000	7.3670	112.4826	112.0363	0.00
10/02/2006	R201 On 03-August-06			Bond Future	7.3000	7.3690	110.0948	109.6454	0.00
10/02/2006	R201 On 02-November-06			Bond Future	7.3000	7.3710	112.0559	111.6233	0.00
10/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	35590	33248	35590	33248	0.00
10/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23976	25853	23976	25853	0.00
10/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	93556	89877	93556	89877	0.00
10/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6056	6702	6056	6702	0.00
10/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	105867	102022	105867	102022	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
10/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4175	4656	4175	4656	0.00
10/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10817	9665	10817	9665	0.00
10/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46498	49565	46498	49565	0.00
10/02/2006	R203 On 01-February-07			Bond Future	7.3100	7.3760	110.1298	109.6212	0.00
10/02/2006	R203 On 04-May-06			Bond Future	7.3000	7.3650	108.4801	107.9464	0.00
10/02/2006	R203 On 03-August-06			Bond Future	7.3000	7.3640	110.4358	109.9022	0.00
10/02/2006	R203 On 02-November-06			Bond Future	7.3000	7.3670	108.2377	107.7125	0.00
10/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	107205	101988	107205	101988	0.00
10/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	107205	101988	107205	101988	0.00
10/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	107205	101988	107205	101988	0.00
10/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	107205	101988	107205	101988	0.00
10/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	107205	101988	107205	101988	0.00
10/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	107205	101988	107205	101988	0.00
10/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	370	489	370	489	0.00
10/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	370	489	370	489	0.00
10/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	370	489	370	489	0.00
10/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	370	489	370	489	0.00
10/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	370	489	370	489	0.00
10/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	370	489	370	489	0.00
10/02/2006	R204 On 01-February-07			Bond Future	7.2900	7.3520	106.6366	106.0925	0.00
10/02/2006	R204 On 04-May-06			Bond Future	7.2800	7.3450	108.9372	108.3706	0.00
10/02/2006	R204 On 03-August-06			Bond Future	7.2800	7.3450	106.8666	106.2989	0.00
10/02/2006	R204 On 02-November-06			Bond Future	7.2800	7.3470	108.7663	108.2061	0.00
10/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	66017	61649	66017	61649	0.00
10/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8593	9826	8593	9826	0.00
10/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	81470	76697	81470	76697	0.00
10/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5114	5942	5114	5942	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
10/02/2006	R207 On 01-February-07			Bond Future	7.2500	7.3160	100.4421	99.8876	0.00
10/02/2006	R207 On 04-May-06			Bond Future	7.2500	7.3140	102.2939	101.7203	0.00
10/02/2006	R207 On 03-August-06			Bond Future	7.2500	7.3140	100.4995	99.9238	0.00
10/02/2006	R207 On 02-November-06			Bond Future	7.2500	7.3130	102.2925	101.7230	0.00