



Derivatives Weekly Statistics Report

From 2006/07/31 To 2006/08/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2006	GOVI On 01-February-07			jGovi	241.7300	241.9910	241.7340	241.9910	0.00
31/07/2006	GOVI On 03-August-06			jGovi	232.0800	232.3450	232.0790	232.3450	551.00
31/07/2006	GOVI On 02-November-06			jGovi	236.6600	236.9270	236.6610	236.9270	350.00
31/07/2006	J153 On 31-August-10			jSwap	8.9000	8.8680	0.0527	0.0516	0.00
31/07/2006	J157 On 15-September-15			jSwap	8.8800	8.8640	0.0900	0.0887	0.00
31/07/2006	J186 On 21-December-26			jSwap	8.6700	8.6760	0.1115	0.1118	0.00
31/07/2006	J194 On 28-February-08			jSwap	8.5400	8.4770	0.0194	0.0182	0.00
31/07/2006	J201 On 22-December-14			jSwap	8.9800	8.9590	0.0870	0.0860	0.00
31/07/2006	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0968	0.0959	0.00
31/07/2006	J204 On 21-December-18			jSwap	8.8400	8.8250	0.1001	0.0994	0.00
31/07/2006	J207 On 15-January-20			jSwap	8.8100	8.8040	0.0631	0.0625	0.00
31/07/2006	JBAR On 21-December-05			jBar	7.8900	7.8540	0.0000	0.0000	0.00
31/07/2006	JFRA On 01-February-07			jFra	9.0200	8.9130	0.0220	0.0217	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
31/07/2006	JFRA On 07-February-08			jFra	9.2800	9.1810	0.0226	0.0224	0.00
31/07/2006	JFRA On 03-May-07			jFra	9.2100	9.1110	0.0225	0.0222	0.00
31/07/2006	JFRA On 03-August-06			jFra	7.9200	7.9070	0.0194	0.0193	0.00
31/07/2006	JFRA On 02-August-07			jFra	9.2400	9.1390	0.0225	0.0223	0.00
31/07/2006	JFRA On 02-November-06			jFra	8.6300	8.5630	0.0210	0.0209	0.00
31/07/2006	JFRA On 01-November-07			jFra	9.2700	9.1760	0.0243	0.0240	0.00
31/07/2006	JN02 On 03-August-06			jNote	8.9700	8.8840	0.1638	0.1625	0.00
31/07/2006	JN02 On 02-November-06			jNote	9.1400	9.0490	0.1665	0.1650	0.00
31/07/2006	JN05 On 03-August-06			jNote	9.0300	9.0070	0.3609	0.3602	0.00
31/07/2006	JN05 On 02-November-06			jNote	9.1000	9.0700	0.3624	0.3617	0.00
31/07/2006	JN10 On 03-August-06			jNote	8.8600	8.8430	0.5819	0.5815	0.00
31/07/2006	JN10 On 02-November-06			jNote	8.8900	8.8700	0.5822	0.5819	0.00
31/07/2006	JROD On 31-January-07			jRod	8.1500	7.7330	0.0009	0.0015	0.00
31/07/2006	JROD On 28-February-07			jRod	7.9700	7.9310	0.0000	0.0000	0.00
31/07/2006	JROD On 31-July-06			jRod	7.0400	7.0380	0.0000	0.0000	0.00
31/07/2006	JROD On 31-August-06			jRod	7.2800	7.2920	0.0016	0.0012	0.00
31/07/2006	JROD On 29-September-06			jRod	7.5500	7.5570	0.0009	0.0006	0.00
31/07/2006	JROD On 31-October-06			jRod	7.8900	7.4480	0.0001	0.0023	0.00
31/07/2006	JROD On 30-November-06			jRod	7.7200	7.6990	0.0012	0.0010	0.00
31/07/2006	JROD On 29-December-06			jRod	7.9300	7.8950	0.0002	0.0000	0.00
31/07/2006	R153 On 01-February-07			Bond Future	8.5800	8.5520	119.0045	119.1058	0.00
31/07/2006	R153 On 03-August-06			Bond Future	8.6000	8.5160	120.4908	120.8040	944.00
31/07/2006	R153 On 02-November-06			Bond Future	8.5900	8.5570	116.5030	116.6073	0.00
31/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9182	9837	9182	9837	0.00
31/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	9182	9837	9182	9837	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
31/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12210	11822	12210	11822	0.00
31/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12210	11822	12210	11822	0.00
31/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1229	1422	1229	1422	0.00
31/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30791	29941	30791	29941	0.00
31/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	429	518	429	518	0.00
31/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39008	38054	39008	38054	0.00
31/07/2006	R157 On 01-February-07			Bond Future	8.6800	8.6510	134.1268	134.3468	0.00
31/07/2006	R157 On 03-August-06			Bond Future	8.7000	8.6230	135.1150	135.6648	116.00
31/07/2006	R157 On 02-November-06			Bond Future	8.6800	8.6490	131.3062	131.5314	0.00
31/07/2006	R186 On 01-February-07			Bond Future	8.3700	8.3500	121.7939	122.0162	0.00
31/07/2006	R186 On 03-August-06			Bond Future	8.3700	8.3520	122.0033	122.2170	60.00
31/07/2006	R186 On 02-November-06			Bond Future	8.3800	8.3590	124.4272	124.6506	0.00
31/07/2006	R194 On 01-February-07			Bond Future	8.7500	8.7140	105.6233	105.6575	0.00
31/07/2006	R194 On 03-August-06			Bond Future	8.6100	8.5780	106.3616	106.4023	55.00
31/07/2006	R194 On 02-November-06			Bond Future	8.7300	8.6930	103.4026	103.4420	0.00
31/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2853	3010	2853	3010	0.00
31/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7866	7682	7866	7682	0.00
31/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1242	1336	1242	1336	0.00
31/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11326	11079	11326	11079	0.00
31/07/2006	R201 On 01-February-07			Bond Future	8.6900	8.6560	101.4659	101.6407	0.00
31/07/2006	R201 On 03-August-06			Bond Future	8.6600	8.6330	101.6400	101.8169	26.00
31/07/2006	R201 On 02-November-06			Bond Future	8.6900	8.6570	103.6619	103.8406	0.00
31/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23113	24155	23113	24155	0.00
31/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30867	30160	30867	30160	0.00
31/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24562	25634	24562	25634	0.00
31/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29476	28802	29476	28802	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
31/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19539	20797	19539	20797	0.00
31/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15979	15451	15979	15451	0.00
31/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	28345	29798	28345	29798	0.00
31/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10592	10260	10592	10260	0.00
31/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4040	4394	4040	4394	0.00
31/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73831	72437	73831	72437	0.00
31/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	800	902	800	902	0.00
31/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	117885	116239	117885	116239	0.00
31/07/2006	R203 On 01-February-07			Bond Future	8.6500	8.6230	100.5409	100.7093	0.00
31/07/2006	R203 On 03-August-06			Bond Future	8.6300	8.6030	100.5996	100.7661	111.00
31/07/2006	R203 On 02-November-06			Bond Future	8.6500	8.6230	98.4237	98.5945	0.00
31/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	8764	10762	8764	10762	0.00
31/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	291	624	291	624	0.00
31/07/2006	R204 On 01-February-07			Bond Future	8.6300	8.6070	96.3801	96.5580	0.00
31/07/2006	R204 On 03-August-06			Bond Future	8.6200	8.5930	96.3946	96.5696	83.00
31/07/2006	R204 On 02-November-06			Bond Future	8.6400	8.6090	98.3085	98.4956	0.00
31/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9604	10471	9604	10471	0.00

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31/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37825	36822	37825	36822	0.00
31/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4781	5347	4781	5347	0.00
31/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	51935	50630	51935	50630	0.00
31/07/2006	R207 On 01-February-07			Bond Future	8.6000	8.5770	90.0009	90.1801	0.00
31/07/2006	R207 On 03-August-06			Bond Future	8.5900	8.5680	89.8822	90.0649	0.00
31/07/2006	R207 On 02-November-06			Bond Future	8.6100	8.5810	91.6706	91.8587	0.00
01/08/2006	GOVI On 01-February-07			jGovi	240.6000	241.7340	240.6030	241.7340	0.00
01/08/2006	GOVI On 03-August-06			jGovi	230.9500	232.0790	230.9510	232.0790	546.00
01/08/2006	GOVI On 02-November-06			jGovi	235.5200	236.6610	235.5230	236.6610	886.00
01/08/2006	J153 On 31-August-10			jSwap	8.9800	8.8970	0.0558	0.0527	0.00
01/08/2006	J157 On 15-September-15			jSwap	8.9800	8.8840	0.0960	0.0900	0.00
01/08/2006	J186 On 21-December-26			jSwap	8.7800	8.6730	0.1206	0.1115	0.00
01/08/2006	J194 On 28-February-08			jSwap	8.5500	8.5390	0.0196	0.0194	0.00
01/08/2006	J201 On 22-December-14			jSwap	9.0800	8.9750	0.0929	0.0870	0.00
01/08/2006	J203 On 15-September-17			jSwap	8.9200	8.8230	0.1034	0.0968	0.00
01/08/2006	J204 On 21-December-18			jSwap	8.9400	8.8350	0.1071	0.1001	0.00
01/08/2006	J207 On 15-January-20			jSwap	8.9100	8.8120	0.0707	0.0631	0.00
01/08/2006	JBAR On 21-December-05			jBar	7.9200	7.8880	0.0000	0.0000	0.00
01/08/2006	JFRA On 01-February-07			jFra	9.0200	9.0200	0.0220	0.0220	0.00
01/08/2006	JFRA On 07-February-08			jFra	9.3000	9.2830	0.0227	0.0226	0.00
01/08/2006	JFRA On 03-May-07			jFra	9.2300	9.2100	0.0225	0.0225	0.00

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01/08/2006	JFRA On 03-August-06			jFra	7.9400	7.9200	0.0194	0.0194	0.00
01/08/2006	JFRA On 02-August-07			jFra	9.2700	9.2360	0.0226	0.0225	0.00
01/08/2006	JFRA On 02-November-06			jFra	8.6400	8.6260	0.0211	0.0210	0.00
01/08/2006	JFRA On 01-November-07			jFra	9.3000	9.2730	0.0244	0.0243	0.00
01/08/2006	JN02 On 03-August-06			jNote	8.9900	8.9670	0.1641	0.1638	0.00
01/08/2006	JN02 On 02-November-06			jNote	9.1700	9.1400	0.1670	0.1665	0.00
01/08/2006	JN05 On 03-August-06			jNote	9.1300	9.0340	0.3640	0.3609	0.00
01/08/2006	JN05 On 02-November-06			jNote	9.2000	9.0980	0.3657	0.3624	0.00
01/08/2006	JN10 On 03-August-06			jNote	8.9600	8.8620	0.5862	0.5819	0.00
01/08/2006	JN10 On 02-November-06			jNote	8.9900	8.8870	0.5865	0.5822	0.00
01/08/2006	JROD On 31-January-07			jRod	8.2500	8.1520	0.0014	0.0009	0.00
01/08/2006	JROD On 28-February-07			jRod	8.0600	7.9740	0.0006	0.0000	0.00
01/08/2006	JROD On 31-August-06			jRod	7.2800	7.2810	0.0016	0.0016	0.00
01/08/2006	JROD On 29-September-06			jRod	7.5500	7.5500	0.0009	0.0009	0.00
01/08/2006	JROD On 31-October-06			jRod	7.9100	7.8880	0.0001	0.0001	0.00
01/08/2006	JROD On 30-November-06			jRod	7.7500	7.7190	0.0011	0.0012	0.00
01/08/2006	JROD On 29-December-06			jRod	8.0000	7.9310	0.0001	0.0002	0.00
01/08/2006	R153 On 01-February-07			Bond Future	8.6900	8.5830	118.6464	119.0045	0.00
01/08/2006	R153 On 03-August-06			Bond Future	8.6400	8.6010	120.3475	120.4908	944.00
01/08/2006	R153 On 02-November-06			Bond Future	8.6900	8.5870	116.1353	116.5030	0.00
01/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7539	9182	7539	9182	0.00
01/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7539	9182	7539	9182	0.00
01/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14243	12210	14243	12210	0.00
01/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14243	12210	14243	12210	0.00
01/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	859	1229	859	1229	0.00

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01/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	34097	30791	34097	30791	0.00
01/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	276	429	276	429	0.00
01/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42531	39008	42531	39008	0.00
01/08/2006	R157 On 01-February-07			Bond Future	8.7900	8.6820	133.3854	134.1268	0.00
01/08/2006	R157 On 03-August-06			Bond Future	8.7500	8.6970	134.7379	135.1150	116.00
01/08/2006	R157 On 02-November-06			Bond Future	8.7800	8.6800	130.5617	131.3062	0.00
01/08/2006	R186 On 01-February-07			Bond Future	8.5100	8.3700	120.3096	121.7939	0.00
01/08/2006	R186 On 03-August-06			Bond Future	8.5000	8.3710	120.5568	122.0033	60.00
01/08/2006	R186 On 02-November-06			Bond Future	8.5100	8.3790	122.9579	124.4272	53.00
01/08/2006	R194 On 01-February-07			Bond Future	8.8800	8.7480	105.4951	105.6233	0.00
01/08/2006	R194 On 03-August-06			Bond Future	8.7100	8.6060	106.2177	106.3616	55.00
01/08/2006	R194 On 02-November-06			Bond Future	8.8400	8.7250	103.2624	103.4026	0.00
01/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2422	2853	2422	2853	0.00
01/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8718	7866	8718	7866	0.00
01/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1003	1242	1003	1242	0.00
01/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12370	11326	12370	11326	0.00
01/08/2006	R201 On 01-February-07			Bond Future	8.7900	8.6870	100.8768	101.4659	0.00
01/08/2006	R201 On 03-August-06			Bond Future	8.7600	8.6630	101.0593	101.6400	26.00
01/08/2006	R201 On 02-November-06			Bond Future	8.7900	8.6880	103.0714	103.6619	26.00
01/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20393	23113	20393	23113	0.00
01/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	34037	30867	34037	30867	0.00
01/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21740	24562	21740	24562	0.00
01/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	32546	29476	32546	29476	0.00
01/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16410	19539	16410	19539	0.00
01/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	18755	15979	18755	15979	0.00
01/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	24494	28345	24494	28345	0.00

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01/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12648	10592	12648	10592	0.00
01/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3266	4040	3266	4040	0.00
01/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78947	73831	78947	73831	0.00
01/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	607	800	607	800	0.00
01/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	123583	117885	123583	117885	0.00
01/08/2006	R203 On 01-February-07			Bond Future	8.7600	8.6480	99.8046	100.5409	0.00
01/08/2006	R203 On 03-August-06			Bond Future	8.7300	8.6270	99.8757	100.5996	111.00
01/08/2006	R203 On 02-November-06			Bond Future	8.7600	8.6480	97.6973	98.4237	0.00
01/08/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	2779	8764	2779	8764	0.00
01/08/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1545	291	1545	291	0.00
01/08/2006	R204 On 01-February-07			Bond Future	8.7400	8.6320	95.6097	96.3801	0.00
01/08/2006	R204 On 03-August-06			Bond Future	8.7200	8.6170	95.6344	96.3946	83.00
01/08/2006	R204 On 02-November-06			Bond Future	8.7400	8.6350	97.5437	98.3085	0.00
01/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7398	9604	7398	9604	0.00
01/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43267	37825	43267	37825	0.00
01/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3479	4781	3479	4781	0.00
01/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	58281	51935	58281	51935	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
01/08/2006	R207 On 01-February-07			Bond Future	8.7100	8.6020	89.2110	90.0009	0.00
01/08/2006	R207 On 03-August-06			Bond Future	8.7000	8.5930	89.1059	89.8822	0.00
01/08/2006	R207 On 02-November-06			Bond Future	8.7200	8.6070	90.8879	91.6706	0.00
02/08/2006	GOVI On 01-February-07			jGovi	240.6000	240.6030	240.6030	240.6030	0.00
02/08/2006	GOVI On 03-August-06			jGovi	230.9500	230.9510	230.9510	230.9510	0.00
02/08/2006	GOVI On 02-November-06			jGovi	235.5200	235.5230	235.5230	235.5230	886.00
02/08/2006	J153 On 31-August-10			jSwap	8.9600	8.9820	0.0551	0.0558	0.00
02/08/2006	J157 On 15-September-15			jSwap	8.9700	8.9810	0.0950	0.0960	0.00
02/08/2006	J186 On 21-December-26			jSwap	8.7700	8.7780	0.1202	0.1206	0.00
02/08/2006	J194 On 28-February-08			jSwap	8.5500	8.5530	0.0196	0.0196	0.00
02/08/2006	J201 On 22-December-14			jSwap	9.0700	9.0810	0.0921	0.0929	0.00
02/08/2006	J203 On 15-September-17			jSwap	8.9100	8.9190	0.1024	0.1034	0.00
02/08/2006	J204 On 21-December-18			jSwap	8.9200	8.9360	0.1063	0.1071	0.00
02/08/2006	J207 On 15-January-20			jSwap	8.9000	8.9140	0.0698	0.0707	0.00
02/08/2006	JBAR On 21-December-05			jBar	7.9500	7.9210	0.0000	0.0000	0.00
02/08/2006	JFRA On 01-February-07			jFra	9.0000	9.0150	0.0219	0.0220	0.00
02/08/2006	JFRA On 07-February-08			jFra	9.3100	9.2990	0.0227	0.0227	0.00
02/08/2006	JFRA On 03-May-07			jFra	9.2200	9.2320	0.0225	0.0225	0.00
02/08/2006	JFRA On 03-August-06			jFra	7.9600	7.9410	0.0195	0.0194	0.00
02/08/2006	JFRA On 02-August-07			jFra	9.2700	9.2680	0.0226	0.0226	0.00
02/08/2006	JFRA On 02-November-06			jFra	8.6300	8.6390	0.0211	0.0211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	JFRA On 01-November-07			jFra	9.3000	9.2980	0.0244	0.0244	0.00
02/08/2006	JN02 On 03-August-06			jNote	8.9900	8.9850	0.1641	0.1641	0.00
02/08/2006	JN02 On 02-November-06			jNote	9.1700	9.1700	0.1669	0.1670	0.00
02/08/2006	JN05 On 03-August-06			jNote	9.1100	9.1260	0.3633	0.3640	0.00
02/08/2006	JN05 On 02-November-06			jNote	9.1700	9.1970	0.3648	0.3657	0.00
02/08/2006	JN10 On 03-August-06			jNote	8.9500	8.9610	0.5856	0.5862	0.00
02/08/2006	JN10 On 02-November-06			jNote	8.9700	8.9900	0.5859	0.5865	0.00
02/08/2006	JROD On 31-January-07			jRod	8.2700	8.2520	0.0015	0.0014	0.00
02/08/2006	JROD On 28-February-07			jRod	8.0800	8.0600	0.0007	0.0006	0.00
02/08/2006	JROD On 31-August-06			jRod	7.2800	7.2760	0.0016	0.0016	0.00
02/08/2006	JROD On 29-September-06			jRod	7.5500	7.5470	0.0009	0.0009	0.00
02/08/2006	JROD On 31-October-06			jRod	7.9300	7.9080	0.0000	0.0001	0.00
02/08/2006	JROD On 30-November-06			jRod	7.7700	7.7520	0.0010	0.0011	0.00
02/08/2006	JROD On 29-December-06			jRod	8.0100	7.9950	0.0002	0.0001	0.00
02/08/2006	R153 On 01-February-07			Bond Future	8.6600	8.6930	118.7537	118.6464	0.00
02/08/2006	R153 On 03-August-06			Bond Future	8.6200	8.6400	120.4320	120.3475	944.00
02/08/2006	R153 On 02-November-06			Bond Future	8.6700	8.6930	116.2288	116.1353	0.00
02/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7868	7539	7868	7539	0.00
02/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7868	7539	7868	7539	0.00
02/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13637	14243	13637	14243	0.00
02/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13637	14243	13637	14243	0.00
02/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	918	859	918	859	0.00
02/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33221	34097	33221	34097	0.00
02/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	298	276	298	276	0.00
02/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41618	42531	41618	42531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R157 On 01-February-07			Bond Future	8.7600	8.7870	133.5755	133.3854	0.00
02/08/2006	R157 On 03-August-06			Bond Future	8.7300	8.7480	134.9004	134.7379	116.00
02/08/2006	R157 On 02-November-06			Bond Future	8.7800	8.7830	130.5617	130.5617	5.00
02/08/2006	R186 On 01-February-07			Bond Future	8.4900	8.5050	120.5168	120.3096	0.00
02/08/2006	R186 On 03-August-06			Bond Future	8.4900	8.5010	120.7334	120.5568	60.00
02/08/2006	R186 On 02-November-06			Bond Future	8.5000	8.5120	123.1441	122.9579	53.00
02/08/2006	R194 On 01-February-07			Bond Future	8.8300	8.8760	105.5452	105.4951	0.00
02/08/2006	R194 On 03-August-06			Bond Future	8.6800	8.7050	106.2511	106.2177	55.00
02/08/2006	R194 On 02-November-06			Bond Future	8.8100	8.8390	103.3017	103.2624	0.00
02/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2567	2422	2567	2422	0.00
02/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8363	8718	8363	8718	0.00
02/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1080	1003	1080	1003	0.00
02/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11947	12370	11947	12370	0.00
02/08/2006	R201 On 01-February-07			Bond Future	8.7700	8.7920	101.0279	100.8768	0.00
02/08/2006	R201 On 03-August-06			Bond Future	8.7400	8.7620	101.1821	101.0593	26.00
02/08/2006	R201 On 02-November-06			Bond Future	8.7700	8.7910	103.2086	103.0714	26.00
02/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16992	16410	16992	16410	0.00
02/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	17965	18755	17965	18755	0.00
02/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20981	20393	20981	20393	0.00
02/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	33115	34037	33115	34037	0.00
02/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22353	21740	22353	21740	0.00
02/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31648	32546	31648	32546	0.00
02/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25249	24494	25249	24494	0.00
02/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12031	12648	12031	12648	0.00
02/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3412	3266	3412	3266	0.00
02/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	77582	78947	77582	78947	0.00
02/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	639	607	639	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	122104	123583	122104	123583	0.00
02/08/2006	R203 On 01-February-07			Bond Future	8.7300	8.7580	99.9779	99.8046	0.00
02/08/2006	R203 On 03-August-06			Bond Future	8.7300	8.7320	99.8757	99.8757	0.00
02/08/2006	R203 On 02-November-06			Bond Future	8.7300	8.7550	97.8528	97.6973	0.00
02/08/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	2186	2779	2186	2779	0.00
02/08/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	952	1545	952	1545	0.00
02/08/2006	R204 On 01-February-07			Bond Future	8.7200	8.7410	95.7857	95.6097	0.00
02/08/2006	R204 On 03-August-06			Bond Future	8.7200	8.7220	95.6344	95.6344	0.00
02/08/2006	R204 On 02-November-06			Bond Future	8.7200	8.7420	97.7074	97.5437	0.00
02/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7728	7398	7728	7398	0.00
02/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41961	43267	41961	43267	0.00
02/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3657	3479	3657	3479	0.00
02/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56822	58281	56822	58281	0.00
02/08/2006	R207 On 01-February-07			Bond Future	8.6900	8.7130	89.3880	89.2110	0.00
02/08/2006	R207 On 03-August-06			Bond Future	8.6800	8.7000	89.2647	89.1059	0.00
02/08/2006	R207 On 02-November-06			Bond Future	8.6900	8.7160	91.0523	90.8879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	GOVI On 01-February-07			jGovi	241.2700	240.6030	241.2720	240.6030	0.00
03/08/2006	GOVI On 03-August-06			jGovi	231.6700	230.9510	231.6700	230.9510	0.00
03/08/2006	GOVI On 02-November-06			jGovi	236.2300	235.5230	236.2290	235.5230	886.00
03/08/2006	J153 On 31-August-10			jSwap	8.8800	8.9610	0.0521	0.0551	0.00
03/08/2006	J157 On 15-September-15			jSwap	8.9100	8.9650	0.0919	0.0950	0.00
03/08/2006	J186 On 21-December-26			jSwap	8.7600	8.7720	0.1196	0.1202	0.00
03/08/2006	J194 On 28-February-08			jSwap	8.4700	8.5490	0.0181	0.0196	0.00
03/08/2006	J201 On 22-December-14			jSwap	9.0000	9.0660	0.0887	0.0921	0.00
03/08/2006	J203 On 15-September-17			jSwap	8.8600	8.9050	0.0997	0.1024	0.00
03/08/2006	J204 On 21-December-18			jSwap	8.8900	8.9230	0.1040	0.1063	0.00
03/08/2006	J207 On 15-January-20			jSwap	8.8700	8.9020	0.0678	0.0698	0.00
03/08/2006	JBAR On 21-December-05			jBar	7.9600	7.9540	0.0000	0.0000	0.00
03/08/2006	JFRA On 01-February-07			jFra	8.9200	9.0020	0.0217	0.0219	0.00
03/08/2006	JFRA On 07-February-08			jFra	9.1900	9.3090	0.0224	0.0227	0.00
03/08/2006	JFRA On 03-May-07			jFra	9.1000	9.2190	0.0222	0.0225	0.00
03/08/2006	JFRA On 03-August-06			jFra	7.9500	7.9610	0.0194	0.0195	0.00
03/08/2006	JFRA On 02-August-07			jFra	9.1400	9.2680	0.0223	0.0226	0.00
03/08/2006	JFRA On 02-November-06			jFra	8.4800	8.6270	0.0207	0.0211	0.00
03/08/2006	JFRA On 01-November-07			jFra	9.1900	9.2950	0.0241	0.0244	0.00
03/08/2006	JN02 On 03-August-06			jNote	8.8800	8.9850	0.1625	0.1641	0.00
03/08/2006	JN02 On 02-November-06			jNote	9.0500	9.1650	0.1650	0.1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	JN05 On 03-August-06			jNote	9.0200	9.1050	0.3605	0.3633	0.00
03/08/2006	JN05 On 02-November-06			jNote	9.0800	9.1700	0.3621	0.3648	0.00
03/08/2006	JN10 On 03-August-06			jNote	8.8900	8.9460	0.5840	0.5856	0.00
03/08/2006	JN10 On 02-November-06			jNote	8.9200	8.9730	0.5846	0.5859	0.00
03/08/2006	JROD On 31-January-07			jRod	8.2600	8.2720	0.0014	0.0015	0.00
03/08/2006	JROD On 28-February-07			jRod	8.0600	8.0750	0.0006	0.0007	0.00
03/08/2006	JROD On 31-August-06			jRod	7.2700	7.2750	0.0016	0.0016	0.00
03/08/2006	JROD On 29-September-06			jRod	7.5500	7.5540	0.0009	0.0009	0.00
03/08/2006	JROD On 31-October-06			jRod	7.9200	7.9280	0.0000	0.0000	0.00
03/08/2006	JROD On 30-November-06			jRod	7.7600	7.7660	0.0010	0.0010	0.00
03/08/2006	JROD On 29-December-06			jRod	8.0000	8.0120	0.0002	0.0002	0.00
03/08/2006	R153 On 01-February-07			Bond Future	8.6000	8.6600	118.9622	118.7537	0.00
03/08/2006	R153 On 03-August-06			Bond Future	8.5900	8.6170	120.5313	120.4320	0.00
03/08/2006	R153 On 02-November-06			Bond Future	8.6000	8.6660	116.4717	116.2288	418.00
03/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8869	7868	8869	7868	0.00
03/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8869	7868	8869	7868	0.00
03/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12210	13637	12210	13637	0.00
03/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12210	13637	12210	13637	0.00
03/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1127	918	1127	918	0.00
03/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31001	33221	31001	33221	0.00
03/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	381	298	381	298	0.00
03/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39273	41618	39273	41618	0.00
03/08/2006	R157 On 01-February-07			Bond Future	8.7200	8.7600	133.8366	133.5755	0.00
03/08/2006	R157 On 03-August-06			Bond Future	8.6800	8.7260	135.2781	134.9004	0.00
03/08/2006	R157 On 02-November-06			Bond Future	8.7200	8.7830	131.0381	130.5617	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R186 On 01-February-07			Bond Future	8.4600	8.4860	120.8122	120.5168	0.00
03/08/2006	R186 On 03-August-06			Bond Future	8.4300	8.4850	121.3435	120.7334	0.00
03/08/2006	R186 On 02-November-06			Bond Future	8.4600	8.4950	123.4849	123.1441	59.00
03/08/2006	R194 On 01-February-07			Bond Future	8.7000	8.8260	105.6695	105.5452	0.00
03/08/2006	R194 On 03-August-06			Bond Future	8.6600	8.6820	106.2831	106.2511	0.00
03/08/2006	R194 On 02-November-06			Bond Future	8.6800	8.8070	103.4568	103.3017	0.00
03/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2978	2567	2978	2567	0.00
03/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7529	8363	7529	8363	0.00
03/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1307	1080	1307	1080	0.00
03/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10930	11947	10930	11947	0.00
03/08/2006	R201 On 01-February-07			Bond Future	8.7300	8.7650	101.2354	101.0279	0.00
03/08/2006	R201 On 03-August-06			Bond Future	8.6900	8.7410	101.5106	101.1821	0.00
03/08/2006	R201 On 02-November-06			Bond Future	8.7300	8.7670	103.4493	103.2086	26.00
03/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	18126	16992	18126	16992	0.00
03/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16692	17965	16692	17965	0.00
03/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21836	20981	21836	20981	0.00
03/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31895	33115	31895	33115	0.00
03/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23243	22353	23243	22353	0.00
03/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30463	31648	30463	31648	0.00
03/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	26685	25249	26685	25249	0.00
03/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11059	12031	11059	12031	0.00
03/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3634	3412	3634	3412	0.00
03/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75729	77582	75729	77582	0.00
03/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	689	639	689	639	0.00
03/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	120080	122104	120080	122104	0.00
03/08/2006	R203 On 01-February-07			Bond Future	8.6900	8.7320	100.2321	99.9779	0.00
03/08/2006	R203 On 03-August-06			Bond Future	8.6500	8.7320	100.4404	99.8757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R203 On 02-November-06			Bond Future	8.6900	8.7320	98.1309	97.8528	0.00
03/08/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	6881	2186	6881	2186	0.00
03/08/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	0	952	0	952	0.00
03/08/2006	R204 On 01-February-07			Bond Future	8.6800	8.7160	96.0540	95.7857	0.00
03/08/2006	R204 On 03-August-06			Bond Future	8.6400	8.7220	96.2274	95.6344	0.00
03/08/2006	R204 On 02-November-06			Bond Future	8.6800	8.7190	98.0001	97.7074	0.00
03/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8426	7728	8426	7728	0.00
03/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	39731	41961	39731	41961	0.00
03/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4049	3657	4049	3657	0.00
03/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54286	56822	54286	56822	0.00
03/08/2006	R207 On 01-February-07			Bond Future	8.6500	8.6880	89.6439	89.3880	0.00
03/08/2006	R207 On 03-August-06			Bond Future	8.6100	8.6780	89.7582	89.2647	0.00
03/08/2006	R207 On 02-November-06			Bond Future	8.6500	8.6930	91.3392	91.0523	0.00
04/08/2006	GOVI On 01-February-07			jGovi	243.1100	241.2720	243.1090	241.2720	0.00
04/08/2006	GOVI On 02-November-06			jGovi	238.5100	236.2290	238.5090	236.2290	886.00
04/08/2006	J153 On 31-August-10			jSwap	8.7300	8.8780	0.0467	0.0521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	J157 On 15-September-15			jSwap	8.7700	8.9130	0.0829	0.0919	0.00
04/08/2006	J186 On 21-December-26			jSwap	8.5900	8.7630	0.1048	0.1196	0.00
04/08/2006	J194 On 28-February-08			jSwap	8.3700	8.4710	0.0163	0.0181	0.00
04/08/2006	J201 On 22-December-14			jSwap	8.8500	9.0040	0.0800	0.0887	0.00
04/08/2006	J203 On 15-September-17			jSwap	8.7100	8.8630	0.0890	0.0997	0.00
04/08/2006	J204 On 21-December-18			jSwap	8.7200	8.8880	0.0925	0.1040	0.00
04/08/2006	J207 On 15-January-20			jSwap	8.7100	8.8730	0.0553	0.0678	0.00
04/08/2006	JBAR On 21-December-05			jBar	0.0000	7.9580	0.0000	0.0000	0.00
04/08/2006	JFRA On 01-February-07			jFra	8.7300	8.9150	0.0213	0.0217	0.00
04/08/2006	JFRA On 07-February-08			jFra	9.0100	9.1920	0.0220	0.0224	0.00
04/08/2006	JFRA On 03-May-07			jFra	8.9100	9.1030	0.0217	0.0222	0.00
04/08/2006	JFRA On 02-August-07			jFra	8.9600	9.1410	0.0219	0.0223	0.00
04/08/2006	JFRA On 02-November-06			jFra	8.4200	8.4840	0.0206	0.0207	0.00
04/08/2006	JFRA On 01-November-07			jFra	9.0000	9.1900	0.0236	0.0241	0.00
04/08/2006	JN02 On 02-November-06			jNote	8.8700	9.0490	0.1621	0.1650	0.00
04/08/2006	JN05 On 02-November-06			jNote	8.9100	9.0800	0.3566	0.3621	0.00
04/08/2006	JN10 On 02-November-06			jNote	8.7600	8.9220	0.5780	0.5846	0.00
04/08/2006	JROD On 31-January-07			jRod	8.2500	8.2570	0.0018	0.0014	0.00
04/08/2006	JROD On 28-February-07			jRod	8.0500	8.0630	0.0009	0.0006	0.00
04/08/2006	JROD On 31-August-06			jRod	7.3600	7.2710	0.0010	0.0016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	JROD On 29-September-06			jRod	7.6600	7.5470	0.0002	0.0009	0.00
04/08/2006	JROD On 31-October-06			jRod	8.0100	7.9190	0.0006	0.0000	0.00
04/08/2006	JROD On 30-November-06			jRod	7.7900	7.7590	0.0005	0.0010	0.00
04/08/2006	JROD On 29-December-06			jRod	8.0200	8.0010	0.0006	0.0002	0.00
04/08/2006	R153 On 01-February-07			Bond Future	8.4100	8.5960	119.5741	118.9622	0.00
04/08/2006	R153 On 02-November-06			Bond Future	8.4900	8.5960	116.8407	116.4717	418.00
04/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10589	8869	10589	8869	0.00
04/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10589	8869	10589	8869	0.00
04/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10241	12210	10241	12210	0.00
04/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10241	12210	10241	12210	0.00
04/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1535	1127	1535	1127	0.00
04/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	27720	31001	27720	31001	0.00
04/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	554	381	554	381	0.00
04/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35756	39273	35756	39273	0.00
04/08/2006	R157 On 01-February-07			Bond Future	8.5500	8.7230	135.0886	133.8366	0.00
04/08/2006	R157 On 02-November-06			Bond Future	8.5500	8.7170	132.2542	131.0381	19.00
04/08/2006	R186 On 01-February-07			Bond Future	8.2900	8.4590	122.7431	120.8122	0.00
04/08/2006	R186 On 02-November-06			Bond Future	8.2900	8.4640	125.4600	123.4849	59.00
04/08/2006	R194 On 01-February-07			Bond Future	8.4600	8.7020	105.9088	105.6695	0.00
04/08/2006	R194 On 02-November-06			Bond Future	8.4300	8.6810	103.7691	103.4568	0.00
04/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3910	2978	3910	2978	0.00
04/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6069	7529	6069	7529	0.00
04/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1859	1307	1859	1307	0.00
04/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9089	10930	9089	10930	0.00
04/08/2006	R201 On 01-February-07			Bond Future	8.5600	8.7280	102.1958	101.2354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2006	R201 On 02-November-06			Bond Future	8.5600	8.7250	104.4021	103.4493	26.00
04/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23411	18126	23411	18126	0.00
04/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12449	16692	12449	16692	0.00
04/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26389	21836	26389	21836	0.00
04/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26844	31895	26844	31895	0.00
04/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	27959	23243	27959	23243	0.00
04/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25576	30463	25576	30463	0.00
04/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	33111	26685	33111	26685	0.00
04/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7957	11059	7957	11059	0.00
04/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4976	3634	4976	3634	0.00
04/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67468	75729	67468	75729	0.00
04/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1027	689	1027	689	0.00
04/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	110813	120080	110813	120080	0.00
04/08/2006	R203 On 01-February-07			Bond Future	8.5200	8.6940	101.4071	100.2321	0.00
04/08/2006	R203 On 02-November-06			Bond Future	8.5100	8.6910	99.3576	98.1309	0.00
04/08/2006	R204 On 01-February-07			Bond Future	8.5000	8.6780	97.2957	96.0540	0.00
04/08/2006	R204 On 02-November-06			Bond Future	8.5000	8.6780	99.2927	98.0001	0.00
04/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	12500	8426	12500	8426	0.00
04/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	30879	39731	30879	39731	0.00
04/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6516	4049	6516	4049	0.00
04/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43828	54286	43828	54286	0.00
04/08/2006	R207 On 01-February-07			Bond Future	8.4800	8.6520	90.9020	89.6439	0.00
04/08/2006	R207 On 02-November-06			Bond Future	8.4700	8.6530	92.6384	91.3392	0.00