



# Derivatives Weekly Statistics Report

From 2006/10/30 To 2006/11/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	CRD1 On 01-February-07			Index Future	106.2000	106.0020	106.1950	106.0020	10.00
30/10/2006	CRDI On 02-November-06			Index Future	104.0700	104.1220	104.0650	104.1220	0.00
30/10/2006	GOVI On 01-February-07			jGovi	246.9200	247.0840	246.9150	247.0840	71.00
30/10/2006	GOVI On 03-May-07			jGovi	252.4100	252.5870	252.4140	252.5870	0.00
30/10/2006	GOVI On 02-August-07			jGovi	258.1000	258.3650	258.1040	258.3650	0.00
30/10/2006	GOVI On 02-November-06			jGovi	241.9600	242.1230	241.9640	242.1230	596.00
30/10/2006	J153 On 31-August-10			jSwap	8.8800	8.8500	0.0461	0.0451	0.00
30/10/2006	J157 On 15-September-15			jSwap	8.5600	8.5360	0.0426	0.0444	0.00
30/10/2006	J186 On 21-December-26			jSwap	8.0900	8.0990	0.0588	0.0602	0.00
30/10/2006	J194 On 28-February-08			jSwap	9.0700	9.0740	0.0218	0.0219	0.00
30/10/2006	J201 On 22-December-14			jSwap	8.5600	8.5240	0.0643	0.0623	0.00
30/10/2006	J203 On 15-September-17			jSwap	8.4900	8.4630	0.0698	0.0682	0.00
30/10/2006	J204 On 21-December-18			jSwap	8.4000	8.3800	0.0700	0.0687	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
30/10/2006	J207 On 15-January-20			jSwap	8.3600	8.3480	0.0295	0.0282	0.00
30/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
30/10/2006	JFRA On 01-February-07			jFra	9.1000	9.0850	0.0222	0.0221	0.00
30/10/2006	JFRA On 07-February-08			jFra	9.0600	9.0790	0.0221	0.0221	0.00
30/10/2006	JFRA On 03-May-07			jFra	9.2400	9.2580	0.0225	0.0226	0.00
30/10/2006	JFRA On 02-August-07			jFra	9.2100	9.2200	0.0225	0.0225	0.00
30/10/2006	JFRA On 02-November-06			jFra	8.7500	8.7740	0.0214	0.0214	0.00
30/10/2006	JFRA On 01-November-07			jFra	9.1600	9.1690	0.0240	0.0240	0.00
30/10/2006	JN02 On 01-February-07			jNote	9.0500	9.0470	0.1648	0.1647	0.00
30/10/2006	JN02 On 03-May-07			jNote	9.0000	8.9820	0.1640	0.1636	0.00
30/10/2006	JN02 On 02-August-07			jNote	8.9200	8.8800	0.1626	0.1619	0.00
30/10/2006	JN02 On 02-November-06			jNote	9.0500	9.0560	0.1648	0.1650	0.00
30/10/2006	JN05 On 01-February-07			jNote	8.6900	8.6500	0.3482	0.3470	0.00
30/10/2006	JN05 On 03-May-07			jNote	8.6400	8.6000	0.3467	0.3454	0.00
30/10/2006	JN05 On 02-August-07			jNote	8.5800	8.5390	0.3450	0.3435	0.00
30/10/2006	JN05 On 02-November-06			jNote	8.7100	8.6770	0.3491	0.3479	0.00
30/10/2006	JN10 On 01-February-07			jNote	8.4200	8.3920	0.5615	0.5606	0.00
30/10/2006	JN10 On 03-May-07			jNote	8.3800	8.3560	0.5601	0.5592	0.00
30/10/2006	JN10 On 02-August-07			jNote	8.3400	8.3120	0.5584	0.5575	0.00
30/10/2006	JN10 On 02-November-06			jNote	8.4400	8.4150	0.5626	0.5616	0.00
30/10/2006	JROD On 31-January-07			jRod	8.2300	8.2360	0.0013	0.0018	0.00
30/10/2006	JROD On 28-February-07			jRod	8.4700	8.4860	0.0025	0.0029	0.00
30/10/2006	JROD On 30-March-07			jRod	8.7400	8.7490	0.0038	0.0042	0.00
30/10/2006	JROD On 30-April-07			jRod	8.5500	8.5580	0.0042	0.0047	0.00
30/10/2006	JROD On 31-May-07			jRod	8.7500	8.7580	0.0056	0.0061	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
30/10/2006	JROD On 31-October-06			jRod	7.7200	7.7240	0.0000	0.0000	0.00
30/10/2006	JROD On 30-November-06			jRod	7.9600	7.9750	0.0001	0.0006	0.00
30/10/2006	JROD On 29-December-06			jRod	8.3200	8.3440	0.0010	0.0014	0.00
30/10/2006	OTH1 On 01-February-07			Index Future	244.1500	243.5790	244.1490	243.5790	15.00
30/10/2006	OTHI On 02-November-06			Index Future	239.2500	239.2920	239.2520	239.2920	0.00
30/10/2006	R153 On 01-February-07			Bond Future	8.4600	8.3100	119.4232	119.8998	0.00
30/10/2006	R153 On 03-May-07			Bond Future	8.3000	8.2550	115.7944	115.9179	0.00
30/10/2006	R153 On 02-August-07			Bond Future	8.2300	8.1940	118.3232	118.4353	0.00
30/10/2006	R153 On 02-November-06			Bond Future	8.4000	8.3600	117.1551	117.2952	523.00
30/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4025	5658	4025	5658	0.00
30/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4025	5658	4025	5658	0.00
30/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	532	763	532	763	0.00
30/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	532	763	532	763	0.00
30/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	23040	21639	23040	21639	0.00
30/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32058	30657	32058	30657	0.00
30/10/2006	R157 On 01-February-07			Bond Future	8.1800	8.1040	137.7893	138.3134	0.00
30/10/2006	R157 On 03-May-07			Bond Future	8.1000	8.0680	134.3118	134.5071	0.00
30/10/2006	R157 On 02-August-07			Bond Future	8.0600	8.0310	137.2415	137.4252	0.00
30/10/2006	R157 On 02-November-06			Bond Future	8.1700	8.1450	135.1173	135.2683	6.00
30/10/2006	R186 On 01-February-07			Bond Future	7.7900	7.7710	128.4811	128.7346	0.00
30/10/2006	R186 On 03-May-07			Bond Future	7.7600	7.7420	131.3079	131.5607	0.00
30/10/2006	R186 On 02-August-07			Bond Future	7.7300	7.7140	128.8701	129.1102	0.00
30/10/2006	R186 On 02-November-06			Bond Future	7.8200	7.7990	130.9305	131.1726	27.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R194 On 01-February-07			Bond Future	8.7900	8.7420	105.5833	105.6294	0.00
30/10/2006	R194 On 03-May-07			Bond Future	8.7400	8.6870	102.8195	102.8592	0.00
30/10/2006	R194 On 02-August-07			Bond Future	8.6500	8.5980	105.0641	105.0935	0.00
30/10/2006	R194 On 02-November-06			Bond Future	8.7900	8.7550	103.3214	103.3657	0.00
30/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1207	1370	1207	1370	0.00
30/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6621	6323	6621	6323	0.00
30/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	282	342	282	342	0.00
30/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10767	10366	10767	10366	0.00
30/10/2006	R201 On 01-February-07			Bond Future	8.1200	8.0960	104.7368	104.8660	0.00
30/10/2006	R201 On 03-May-07			Bond Future	8.0800	8.0630	107.0363	107.1570	0.00
30/10/2006	R201 On 02-August-07			Bond Future	8.0500	8.0280	104.9485	105.0664	0.00
30/10/2006	R201 On 02-November-06			Bond Future	8.1500	8.1290	106.8206	106.9465	26.00
30/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	32167	33336	32167	33336	0.00
30/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	7211	7089	7211	7089	0.00
30/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	34302	35490	34302	35490	0.00
30/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	6508	6405	6508	6405	0.00
30/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	35147	36407	35147	36407	0.00
30/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	1	0	1	0.00
30/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	49339	50598	49339	50598	0.00
30/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3842	4254	3842	4254	0.00
30/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	40923	40044	40923	40044	0.00
30/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	295	357	295	357	0.00
30/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	84671	83441	84671	83441	0.00
30/10/2006	R203 On 01-February-07			Bond Future	8.0000	7.9860	105.0546	105.1332	0.00
30/10/2006	R203 On 03-May-07			Bond Future	7.9600	7.9540	103.1852	103.2558	0.00
30/10/2006	R203 On 02-August-07			Bond Future	7.9300	7.9210	105.4337	105.4964	0.00

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30/10/2006	R203 On 02-November-06			Bond Future	8.0300	8.0140	102.8013	102.8809	0.00
30/10/2006	R204 On 01-February-07			Bond Future	7.9900	7.9650	101.0786	101.2836	0.00
30/10/2006	R204 On 03-May-07			Bond Future	7.9600	7.9360	103.3033	103.4987	0.00
30/10/2006	R204 On 02-August-07			Bond Future	7.9300	7.9070	101.5158	101.7018	0.00
30/10/2006	R204 On 02-November-06			Bond Future	8.0200	7.9940	102.8783	103.0699	0.00
30/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	62092	63556	62092	63556	0.00
30/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	21052	20657	21052	20657	0.00
30/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2894	5293	2894	5293	0.00
30/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4350	4833	4350	4833	0.00
30/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	17570	19761	17570	19761	0.00
30/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	94	368	94	368	0.00
30/10/2006	R207 On 01-February-07			Bond Future	7.9500	7.9200	94.8698	95.0701	0.00
30/10/2006	R207 On 03-May-07			Bond Future	7.9200	7.8930	96.9522	97.1509	0.00
30/10/2006	R207 On 02-August-07			Bond Future	7.8900	7.8650	95.4246	95.6217	0.00
30/10/2006	R207 On 02-November-06			Bond Future	7.9700	7.9490	96.4072	96.6012	0.00
30/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	64897	66720	64897	66720	0.00
30/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	4230	4066	4230	4066	0.00
30/10/2006	TRT1 On 01-February-07			Index Future	244.0200	243.5800	244.0170	243.5800	500.00
30/10/2006	TRTI On 02-November-06			Index Future	239.1200	239.2800	239.1230	239.2800	0.00
31/10/2006	CRD1 On 01-February-07			Index Future	106.5700	106.1950	106.5660	106.1950	10.00
31/10/2006	CRDI On 02-November-06			Index Future	104.4300	104.0650	104.4290	104.0650	0.00
31/10/2006	GOVI On 01-February-07			jGovi	247.8400	246.9150	247.8430	246.9150	71.00
31/10/2006	GOVI On 03-May-07			jGovi	253.3600	252.4140	253.3610	252.4140	0.00
31/10/2006	GOVI On 02-August-07			jGovi	258.9700	258.1040	258.9680	258.1040	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
31/10/2006	GOVI On 02-November-06			jGovi	242.8800	241.9640	242.8750	241.9640	596.00
31/10/2006	J153 On 31-August-10			jSwap	8.7900	8.8780	0.0431	0.0461	0.00
31/10/2006	J157 On 15-September-15			jSwap	8.4700	8.5640	0.0486	0.0426	0.00
31/10/2006	J186 On 21-December-26			jSwap	8.0200	8.0850	0.0522	0.0588	0.00
31/10/2006	J194 On 28-February-08			jSwap	9.0200	9.0680	0.0211	0.0218	0.00
31/10/2006	J201 On 22-December-14			jSwap	8.4600	8.5570	0.0587	0.0643	0.00
31/10/2006	J203 On 15-September-17			jSwap	8.4000	8.4860	0.0638	0.0698	0.00
31/10/2006	J204 On 21-December-18			jSwap	8.3200	8.3980	0.0640	0.0700	0.00
31/10/2006	J207 On 15-January-20			jSwap	8.2900	8.3640	0.0233	0.0295	0.00
31/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
31/10/2006	JFRA On 01-February-07			jFra	9.0700	9.0970	0.0221	0.0222	0.00
31/10/2006	JFRA On 07-February-08			jFra	8.9800	9.0620	0.0219	0.0221	0.00
31/10/2006	JFRA On 03-May-07			jFra	9.1500	9.2420	0.0223	0.0225	0.00
31/10/2006	JFRA On 02-August-07			jFra	9.1400	9.2140	0.0223	0.0225	0.00
31/10/2006	JFRA On 02-November-06			jFra	8.7500	8.7530	0.0213	0.0214	0.00
31/10/2006	JFRA On 01-November-07			jFra	9.0800	9.1550	0.0238	0.0240	0.00
31/10/2006	JN02 On 01-February-07			jNote	8.9700	9.0540	0.1635	0.1648	0.00
31/10/2006	JN02 On 03-May-07			jNote	8.9100	9.0040	0.1623	0.1640	0.00
31/10/2006	JN02 On 02-August-07			jNote	8.8200	8.9240	0.1609	0.1626	0.00
31/10/2006	JN02 On 02-November-06			jNote	8.9800	9.0450	0.1637	0.1648	0.00
31/10/2006	JN05 On 01-February-07			jNote	8.5800	8.6880	0.3448	0.3482	0.00

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31/10/2006	JN05 On 03-May-07			jNote	8.5300	8.6410	0.3431	0.3467	0.00
31/10/2006	JN05 On 02-August-07			jNote	8.4700	8.5840	0.3413	0.3450	0.00
31/10/2006	JN05 On 02-November-06			jNote	8.6100	8.7110	0.3458	0.3491	0.00
31/10/2006	JN10 On 01-February-07			jNote	8.3300	8.4180	0.5577	0.5615	0.00
31/10/2006	JN10 On 03-May-07			jNote	8.2900	8.3820	0.5562	0.5601	0.00
31/10/2006	JN10 On 02-August-07			jNote	8.2400	8.3380	0.5546	0.5584	0.00
31/10/2006	JN10 On 02-November-06			jNote	8.3500	8.4400	0.5588	0.5626	0.00
31/10/2006	JROD On 31-January-07			jRod	8.7300	8.2250	0.0020	0.0013	0.00
31/10/2006	JROD On 28-February-07			jRod	8.4700	8.4740	0.0025	0.0025	0.00
31/10/2006	JROD On 30-March-07			jRod	8.7300	8.7350	0.0038	0.0038	0.00
31/10/2006	JROD On 30-April-07			jRod	8.9800	8.5470	0.0049	0.0042	0.00
31/10/2006	JROD On 31-May-07			jRod	8.7500	8.7450	0.0056	0.0056	0.00
31/10/2006	JROD On 31-October-06			jRod	7.7200	7.7240	7.7240	0.0000	0.00
31/10/2006	JROD On 30-November-06			jRod	7.9600	7.9610	0.0001	0.0001	0.00
31/10/2006	JROD On 29-December-06			jRod	8.3200	8.3240	0.0010	0.0010	0.00
31/10/2006	OTH1 On 01-February-07			Index Future	244.9300	244.1490	244.9290	244.1490	15.00
31/10/2006	OTHI On 02-November-06			Index Future	240.0200	239.2520	240.0190	239.2520	0.00
31/10/2006	R153 On 01-February-07			Bond Future	8.3500	8.4550	119.7845	119.4232	58.00
31/10/2006	R153 On 03-May-07			Bond Future	8.1800	8.2950	116.1530	115.7944	0.00
31/10/2006	R153 On 02-August-07			Bond Future	8.1200	8.2330	118.6570	118.3232	0.00
31/10/2006	R153 On 02-November-06			Bond Future	8.2800	8.4000	117.5761	117.1551	464.00
31/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7724	4025	7724	4025	0.00
31/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7724	4025	7724	4025	0.00
31/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	20	532	20	532	0.00
31/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	20	532	20	532	0.00

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31/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	18830	23040	18830	23040	0.00
31/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	27848	32058	27848	32058	0.00
31/10/2006	R157 On 01-February-07			Bond Future	8.1100	8.1750	138.3060	137.7893	0.00
31/10/2006	R157 On 03-May-07			Bond Future	8.0200	8.0950	134.8770	134.3118	0.00
31/10/2006	R157 On 02-August-07			Bond Future	7.9800	8.0570	137.7796	137.2415	0.00
31/10/2006	R157 On 02-November-06			Bond Future	8.0900	8.1650	135.6848	135.1173	6.00
31/10/2006	R186 On 01-February-07			Bond Future	7.7200	7.7920	129.3535	128.4811	0.00
31/10/2006	R186 On 03-May-07			Bond Future	7.6900	7.7630	132.1658	131.3079	0.00
31/10/2006	R186 On 02-August-07			Bond Future	7.6700	7.7340	129.7012	128.8701	0.00
31/10/2006	R186 On 02-November-06			Bond Future	7.7500	7.8190	131.7809	130.9305	27.00
31/10/2006	R194 On 01-February-07			Bond Future	8.6500	8.7880	105.7227	105.5833	0.00
31/10/2006	R194 On 03-May-07			Bond Future	8.5800	8.7380	102.9401	102.8195	0.00
31/10/2006	R194 On 02-August-07			Bond Future	8.4800	8.6520	105.1585	105.0641	0.00
31/10/2006	R194 On 02-November-06			Bond Future	8.6800	8.7910	103.4592	103.3214	0.00
31/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1583	1207	1583	1207	0.00
31/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5603	6621	5603	6621	0.00
31/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	411	282	411	282	0.00
31/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9502	10767	9502	10767	0.00
31/10/2006	R201 On 01-February-07			Bond Future	8.0400	8.1180	105.1957	104.7368	0.00
31/10/2006	R201 On 03-May-07			Bond Future	8.0100	8.0840	107.4854	107.0363	0.00
31/10/2006	R201 On 02-August-07			Bond Future	7.9700	8.0490	105.3762	104.9485	0.00
31/10/2006	R201 On 02-November-06			Bond Future	8.0700	8.1500	107.2771	106.8206	26.00
31/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35525	32167	35525	32167	0.00
31/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	5980	7211	5980	7211	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
31/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37756	34302	37756	34302	0.00
31/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	5373	6508	5373	6508	0.00
31/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	39711	35147	39711	35147	0.00
31/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	53903	49339	53903	49339	0.00
31/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4690	3842	4690	3842	0.00
31/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	37182	40923	37182	40923	0.00
31/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	391	295	391	295	0.00
31/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	80178	84671	80178	84671	0.00
31/10/2006	R203 On 01-February-07			Bond Future	7.9200	7.9970	105.6066	105.0546	0.00
31/10/2006	R203 On 03-May-07			Bond Future	7.8900	7.9640	103.7304	103.1852	0.00
31/10/2006	R203 On 02-August-07			Bond Future	7.8500	7.9300	105.9647	105.4337	0.00
31/10/2006	R203 On 02-November-06			Bond Future	7.9500	8.0250	103.3458	102.8013	0.00
31/10/2006	R204 On 01-February-07			Bond Future	7.9100	7.9920	101.6724	101.0786	0.00
31/10/2006	R204 On 03-May-07			Bond Future	7.8900	7.9620	103.8835	103.3033	0.00
31/10/2006	R204 On 02-August-07			Bond Future	7.8600	7.9320	102.0750	101.5158	0.00
31/10/2006	R204 On 02-November-06			Bond Future	7.9400	8.0190	103.4547	102.8783	0.00
31/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	65909	62092	65909	62092	0.00
31/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	19277	21052	19277	21052	0.00
31/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5572	2894	5572	2894	0.00
31/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	1263	4350	1263	4350	0.00
31/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	23243	17570	23243	17570	0.00
31/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	2	94	2	94	0.00
31/10/2006	R207 On 01-February-07			Bond Future	7.8700	7.9460	95.4258	94.8698	0.00
31/10/2006	R207 On 03-May-07			Bond Future	7.8500	7.9190	97.5039	96.9522	0.00
31/10/2006	R207 On 02-August-07			Bond Future	7.8200	7.8910	95.9564	95.4246	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
31/10/2006	R207 On 02-November-06			Bond Future	7.9000	7.9740	96.9517	96.4072	0.00
31/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	69679	64897	69679	64897	0.00
31/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	3494	4230	3494	4230	0.00
31/10/2006	TRT1 On 01-February-07			Index Future	244.9300	244.0170	244.9300	244.0170	500.00
31/10/2006	TRTI On 02-November-06			Index Future	240.0200	239.1230	240.0200	239.1230	0.00
01/11/2006	CRD1 On 01-February-07			Index Future	106.7300	106.5660	106.7250	106.5660	10.00
01/11/2006	CRDI On 02-November-06			Index Future	104.5900	104.4290	104.5870	104.4290	0.00
01/11/2006	GOVI On 01-February-07			jGovi	248.0500	247.8430	248.0520	247.8430	71.00
01/11/2006	GOVI On 03-May-07			jGovi	253.5700	253.3610	253.5690	253.3610	0.00
01/11/2006	GOVI On 02-August-07			jGovi	259.2500	258.9680	259.2520	258.9680	0.00
01/11/2006	GOVI On 02-November-06			jGovi	243.0800	242.8750	243.0820	242.8750	596.00
01/11/2006	J153 On 31-August-10			jSwap	8.7400	8.7870	0.0414	0.0431	0.00
01/11/2006	J157 On 15-September-15			jSwap	8.4600	8.4710	0.0495	0.0486	0.00
01/11/2006	J186 On 21-December-26			jSwap	8.0100	8.0170	0.0512	0.0522	0.00
01/11/2006	J194 On 28-February-08			jSwap	9.0100	9.0200	0.0210	0.0211	0.00
01/11/2006	J201 On 22-December-14			jSwap	8.4400	8.4620	0.0577	0.0587	0.00
01/11/2006	J203 On 15-September-17			jSwap	8.3900	8.3970	0.0633	0.0638	0.00
01/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3160	0.0634	0.0640	0.00
01/11/2006	J207 On 15-January-20			jSwap	8.2800	8.2860	0.0224	0.0233	0.00
01/11/2006	JBAR On 21-December-05			jBar	8.7600	8.7300	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	JFRA On 01-February-07			jFra	9.0700	9.0730	0.0221	0.0221	0.00
01/11/2006	JFRA On 07-February-08			jFra	8.9300	8.9810	0.0218	0.0219	0.00
01/11/2006	JFRA On 03-May-07			jFra	9.1400	9.1530	0.0223	0.0223	0.00
01/11/2006	JFRA On 02-August-07			jFra	9.1200	9.1430	0.0222	0.0223	0.00
01/11/2006	JFRA On 02-November-06			jFra	8.7700	8.7470	0.0214	0.0213	0.00
01/11/2006	JFRA On 01-November-07			jFra	9.0400	9.0780	0.0237	0.0238	0.00
01/11/2006	JN02 On 01-February-07			jNote	8.9200	8.9720	0.1626	0.1635	0.00
01/11/2006	JN02 On 03-May-07			jNote	8.8400	8.9070	0.1612	0.1623	0.00
01/11/2006	JN02 On 02-August-07			jNote	8.7400	8.8190	0.1595	0.1609	0.00
01/11/2006	JN02 On 02-November-06			jNote	8.9500	8.9790	0.1632	0.1637	0.00
01/11/2006	JN05 On 01-February-07			jNote	8.5300	8.5810	0.3432	0.3448	0.00
01/11/2006	JN05 On 03-May-07			jNote	8.4800	8.5290	0.3416	0.3431	0.00
01/11/2006	JN05 On 02-August-07			jNote	8.4200	8.4700	0.3398	0.3413	0.00
01/11/2006	JN05 On 02-November-06			jNote	8.5600	8.6100	0.3443	0.3458	0.00
01/11/2006	JN10 On 01-February-07			jNote	8.3200	8.3250	0.5578	0.5577	0.00
01/11/2006	JN10 On 03-May-07			jNote	8.2800	8.2870	0.5563	0.5562	0.00
01/11/2006	JN10 On 02-August-07			jNote	8.2400	8.2440	0.5547	0.5546	0.00
01/11/2006	JN10 On 02-November-06			jNote	8.3400	8.3500	0.5588	0.5588	0.00
01/11/2006	JROD On 31-January-07			jRod	8.7500	8.7300	0.0020	0.0020	0.00
01/11/2006	JROD On 28-February-07			jRod	8.4800	8.4710	0.0025	0.0025	0.00
01/11/2006	JROD On 30-March-07			jRod	8.7400	8.7330	0.0038	0.0038	0.00
01/11/2006	JROD On 30-April-07			jRod	8.9800	8.9800	0.0049	0.0049	0.00
01/11/2006	JROD On 31-May-07			jRod	8.7400	8.7470	0.0056	0.0056	0.00
01/11/2006	JROD On 30-November-06			jRod	7.9600	7.9570	0.0001	0.0001	0.00
01/11/2006	JROD On 29-December-06			jRod	8.3200	8.3170	0.0010	0.0010	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
01/11/2006	OTH1 On 01-February-07			Index Future	245.1600	244.9290	245.1550	244.9290	15.00
01/11/2006	OTHI On 02-November-06			Index Future	240.2400	240.0190	240.2430	240.0190	0.00
01/11/2006	R153 On 01-February-07			Bond Future	8.2600	8.3450	120.0812	119.7845	77.00
01/11/2006	R153 On 03-May-07			Bond Future	8.0700	8.1790	116.4850	116.1530	0.00
01/11/2006	R153 On 02-August-07			Bond Future	8.0100	8.1170	118.9777	118.6570	0.00
01/11/2006	R153 On 02-November-06			Bond Future	8.1900	8.2800	117.8932	117.5761	464.00
01/11/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10874	7724	10874	7724	0.00
01/11/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10874	7724	10874	7724	0.00
01/11/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	0	20	0	20	0.00
01/11/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	0	20	0	20	0.00
01/11/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	15660	18830	15660	18830	0.00
01/11/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	24677	27848	24677	27848	0.00
01/11/2006	R157 On 01-February-07			Bond Future	8.0900	8.1050	138.4541	138.3060	0.00
01/11/2006	R157 On 03-May-07			Bond Future	8.0000	8.0170	135.0297	134.8770	0.00
01/11/2006	R157 On 02-August-07			Bond Future	7.9600	7.9810	137.9217	137.7796	0.00
01/11/2006	R157 On 02-November-06			Bond Future	8.0700	8.0900	135.8367	135.6848	6.00
01/11/2006	R186 On 01-February-07			Bond Future	7.7300	7.7200	129.2927	129.3535	0.00
01/11/2006	R186 On 03-May-07			Bond Future	7.7000	7.6920	132.0930	132.1658	0.00
01/11/2006	R186 On 02-August-07			Bond Future	7.6700	7.6650	129.6166	129.7012	0.00
01/11/2006	R186 On 02-November-06			Bond Future	7.7600	7.7490	131.7077	131.7809	27.00
01/11/2006	R194 On 01-February-07			Bond Future	8.5600	8.6490	105.8152	105.7227	0.00
01/11/2006	R194 On 03-May-07			Bond Future	8.4700	8.5830	103.0266	102.9401	0.00
01/11/2006	R194 On 02-August-07			Bond Future	8.3400	8.4790	105.2323	105.1585	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
01/11/2006	R194 On 02-November-06			Bond Future	8.6100	8.6790	103.5431	103.4592	0.00
01/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1873	1583	1873	1583	0.00
01/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4968	5603	4968	5603	0.00
01/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	519	411	519	411	0.00
01/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8685	9502	8685	9502	0.00
01/11/2006	R201 On 01-February-07			Bond Future	8.0100	8.0400	105.3552	105.1957	0.00
01/11/2006	R201 On 03-May-07			Bond Future	7.9800	8.0060	107.6357	107.4854	0.00
01/11/2006	R201 On 02-August-07			Bond Future	7.9500	7.9730	105.5174	105.3762	0.00
01/11/2006	R201 On 02-November-06			Bond Future	8.0500	8.0740	107.4217	107.2771	26.00
01/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36685	35525	36685	35525	0.00
01/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	5546	5980	5546	5980	0.00
01/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38950	37756	38950	37756	0.00
01/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4972	5373	4972	5373	0.00
01/11/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	41158	39711	41158	39711	0.00
01/11/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	55350	53903	55350	53903	0.00
01/11/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4977	4690	4977	4690	0.00
01/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	35874	37182	35874	37182	0.00
01/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	421	391	421	391	0.00
01/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78613	80178	78613	80178	0.00
01/11/2006	R203 On 01-February-07			Bond Future	7.9300	7.9200	105.5419	105.6066	0.00
01/11/2006	R203 On 03-May-07			Bond Future	7.9000	7.8870	103.6523	103.7304	0.00
01/11/2006	R203 On 02-August-07			Bond Future	7.8700	7.8540	105.8666	105.9647	0.00
01/11/2006	R203 On 02-November-06			Bond Future	7.9600	7.9500	103.2729	103.3458	0.00
01/11/2006	R204 On 01-February-07			Bond Future	7.9100	7.9140	101.7106	101.6724	0.00
01/11/2006	R204 On 03-May-07			Bond Future	7.8800	7.8850	103.9137	103.8835	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
01/11/2006	R204 On 02-August-07			Bond Future	7.8500	7.8570	102.0975	102.0750	0.00
01/11/2006	R204 On 02-November-06			Bond Future	7.9400	7.9440	103.4856	103.4547	0.00
01/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	66006	65909	66006	65909	0.00
01/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	19149	19277	19149	19277	0.00
01/11/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5148	5572	5148	5572	0.00
01/11/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	531	1263	531	1263	0.00
01/11/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	23550	23243	23550	23243	0.00
01/11/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	0	2	0	2	0.00
01/11/2006	R207 On 01-February-07			Bond Future	7.8600	7.8740	95.5500	95.4258	0.00
01/11/2006	R207 On 03-May-07			Bond Future	7.8300	7.8470	97.6193	97.5039	0.00
01/11/2006	R207 On 02-August-07			Bond Future	7.8100	7.8210	96.0633	95.9564	0.00
01/11/2006	R207 On 02-November-06			Bond Future	7.8900	7.9040	97.0612	96.9517	0.00
01/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	70669	69679	70669	69679	0.00
01/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	3330	3494	3330	3494	0.00
01/11/2006	TRT1 On 01-February-07			Index Future	245.1400	244.9300	245.1390	244.9300	500.00
01/11/2006	TRTI On 02-November-06			Index Future	240.2300	240.0200	240.2270	240.0200	0.00
02/11/2006	CRD1 On 01-February-07			Index Future	106.4700	106.7250	106.4650	106.7250	10.00
02/11/2006	CRDI On 02-November-06			Index Future	104.5100	104.5870	104.5060	104.5870	0.00
02/11/2006	GOVI On 01-February-07			jGovi	247.1300	248.0520	247.1330	248.0520	71.00
02/11/2006	GOVI On 03-May-07			jGovi	252.6300	253.5690	252.6280	253.5690	121.00
02/11/2006	GOVI On 02-August-07			jGovi	258.3900	259.2520	258.3940	259.2520	0.00
02/11/2006	GOVI On 02-November-06			jGovi	242.9100	243.0820	242.9110	243.0820	0.00
02/11/2006	J153 On 31-August-10			jSwap	8.7800	8.7350	0.0430	0.0414	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
02/11/2006	J157 On 15-September-15			jSwap	8.5200	8.4570	0.0457	0.0495	0.00
02/11/2006	J186 On 21-December-26			jSwap	8.0500	8.0060	0.0556	0.0512	0.00
02/11/2006	J194 On 28-February-08			jSwap	9.0200	9.0070	0.0211	0.0210	0.00
02/11/2006	J201 On 22-December-14			jSwap	8.4900	8.4440	0.0606	0.0577	0.00
02/11/2006	J203 On 15-September-17			jSwap	8.4400	8.3880	0.0670	0.0633	0.00
02/11/2006	J204 On 21-December-18			jSwap	8.3500	8.3080	0.0663	0.0634	0.00
02/11/2006	J207 On 15-January-20			jSwap	8.3200	8.2750	0.0256	0.0224	0.00
02/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7590	0.0000	0.0000	0.00
02/11/2006	JFRA On 01-February-07			jFra	9.0800	9.0690	0.0221	0.0221	0.00
02/11/2006	JFRA On 07-February-08			jFra	8.9400	8.9270	0.0218	0.0218	0.00
02/11/2006	JFRA On 03-May-07			jFra	9.1600	9.1390	0.0223	0.0223	0.00
02/11/2006	JFRA On 02-August-07			jFra	9.1400	9.1190	0.0223	0.0222	0.00
02/11/2006	JFRA On 02-November-06			jFra	8.7700	8.7650	0.0214	0.0214	0.00
02/11/2006	JFRA On 01-November-07			jFra	9.0500	9.0400	0.0237	0.0237	0.00
02/11/2006	JN02 On 01-February-07			jNote	8.9500	8.9210	0.1631	0.1626	0.00
02/11/2006	JN02 On 03-May-07			jNote	8.8800	8.8400	0.1619	0.1612	0.00
02/11/2006	JN02 On 02-August-07			jNote	8.7900	8.7370	0.1605	0.1595	0.00
02/11/2006	JN02 On 02-November-06			jNote	8.9600	8.9490	0.1634	0.1632	0.00
02/11/2006	JN05 On 01-February-07			jNote	8.5800	8.5320	0.3449	0.3432	0.00
02/11/2006	JN05 On 03-May-07			jNote	8.5300	8.4790	0.3433	0.3416	0.00
02/11/2006	JN05 On 02-August-07			jNote	8.4700	8.4210	0.3415	0.3398	0.00
02/11/2006	JN05 On 02-November-06			jNote	8.6100	8.5630	0.3460	0.3443	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
02/11/2006	JN10 On 01-February-07			jNote	8.3800	8.3150	0.5606	0.5578	0.00
02/11/2006	JN10 On 03-May-07			jNote	8.3400	8.2770	0.5590	0.5563	0.00
02/11/2006	JN10 On 02-August-07			jNote	8.3000	8.2350	0.5571	0.5547	0.00
02/11/2006	JN10 On 02-November-06			jNote	8.4100	8.3400	0.5618	0.5588	0.00
02/11/2006	JROD On 31-January-07			jRod	8.7500	8.7470	0.0020	0.0020	0.00
02/11/2006	JROD On 28-February-07			jRod	8.4900	8.4810	0.0026	0.0025	0.00
02/11/2006	JROD On 30-March-07			jRod	8.7500	8.7420	0.0038	0.0038	0.00
02/11/2006	JROD On 30-April-07			jRod	8.9800	8.9820	0.0049	0.0049	0.00
02/11/2006	JROD On 31-May-07			jRod	8.7400	8.7420	0.0056	0.0056	0.00
02/11/2006	JROD On 30-November-06			jRod	7.9500	7.9560	0.0001	0.0001	0.00
02/11/2006	JROD On 29-December-06			jRod	8.3200	8.3240	0.0010	0.0010	0.00
02/11/2006	OTH1 On 01-February-07			Index Future	244.3900	245.1550	244.3880	245.1550	15.00
02/11/2006	OTHI On 02-November-06			Index Future	240.0500	240.2430	240.0490	240.2430	0.00
02/11/2006	R153 On 01-February-07			Bond Future	8.2900	8.2550	119.9657	120.0812	77.00
02/11/2006	R153 On 03-May-07			Bond Future	8.1600	8.0720	116.2057	116.4850	0.00
02/11/2006	R153 On 02-August-07			Bond Future	8.0900	8.0060	118.7234	118.9777	0.00
02/11/2006	R153 On 02-November-06			Bond Future	8.2100	8.1900	117.8226	117.8932	0.00
02/11/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10168	10874	10168	10874	0.00
02/11/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10168	10874	10168	10874	0.00
02/11/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	16365	15660	16365	15660	0.00
02/11/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	25383	24677	25383	24677	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
02/11/2006	R157 On 01-February-07			Bond Future	8.1400	8.0850	138.0473	138.4541	0.00
02/11/2006	R157 On 03-May-07			Bond Future	8.0700	7.9960	134.4709	135.0297	0.00
02/11/2006	R157 On 02-August-07			Bond Future	8.0400	7.9610	137.3899	137.9217	0.00
02/11/2006	R157 On 02-November-06			Bond Future	8.0800	8.0700	135.7608	135.8367	0.00
02/11/2006	R186 On 01-February-07			Bond Future	7.8000	7.7250	128.3606	129.2927	4.00
02/11/2006	R186 On 03-May-07			Bond Future	7.7700	7.6980	131.1758	132.0930	0.00
02/11/2006	R186 On 02-August-07			Bond Future	7.7500	7.6720	128.7144	129.6166	0.00
02/11/2006	R186 On 02-November-06			Bond Future	7.7700	7.7550	131.5249	131.7077	0.00
02/11/2006	R194 On 01-February-07			Bond Future	8.6700	8.5570	105.6996	105.8152	0.00
02/11/2006	R194 On 03-May-07			Bond Future	8.5900	8.4720	102.9346	103.0266	0.00
02/11/2006	R194 On 02-August-07			Bond Future	8.4700	8.3440	105.1645	105.2323	0.00
02/11/2006	R194 On 02-November-06			Bond Future	8.6400	8.6110	103.5135	103.5431	0.00
02/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1483	1873	1483	1873	0.00
02/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5734	4968	5734	4968	0.00
02/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	371	519	371	519	0.00
02/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9692	8685	9692	8685	0.00
02/11/2006	R201 On 01-February-07			Bond Future	8.0900	8.0130	104.8954	105.3552	0.00
02/11/2006	R201 On 03-May-07			Bond Future	8.0600	7.9800	107.1972	107.6357	0.00
02/11/2006	R201 On 02-August-07			Bond Future	8.0200	7.9480	105.0945	105.5174	0.00
02/11/2006	R201 On 02-November-06			Bond Future	8.0700	8.0500	107.3012	107.4217	0.00
02/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	33112	36685	33112	36685	0.00
02/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	6571	5546	6571	5546	0.00
02/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35289	38950	35289	38950	0.00
02/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	5909	4972	5909	4972	0.00
02/11/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	39952	41158	39952	41158	0.00
02/11/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	54144	55350	54144	55350	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
02/11/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3967	4977	3967	4977	0.00
02/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	39462	35874	39462	35874	0.00
02/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	296	421	296	421	0.00
02/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	83087	78613	83087	78613	0.00
02/11/2006	R203 On 01-February-07			Bond Future	8.0000	7.9290	105.0260	105.5419	0.00
02/11/2006	R203 On 03-May-07			Bond Future	7.9700	7.8980	103.1500	103.6523	0.00
02/11/2006	R203 On 02-August-07			Bond Future	7.9400	7.8680	105.3849	105.8666	0.00
02/11/2006	R203 On 02-November-06			Bond Future	7.9800	7.9600	103.1638	103.2729	0.00
02/11/2006	R204 On 01-February-07			Bond Future	7.9900	7.9090	101.1241	101.7106	0.00
02/11/2006	R204 On 03-May-07			Bond Future	7.9600	7.8810	103.3408	103.9137	0.00
02/11/2006	R204 On 02-August-07			Bond Future	7.9300	7.8540	101.5381	102.0975	0.00
02/11/2006	R204 On 02-November-06			Bond Future	7.9600	7.9400	103.3314	103.4856	0.00
02/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	62056	66006	62056	66006	0.00
02/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	20793	19149	20793	19149	0.00
02/11/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3075	5148	3075	5148	0.00
02/11/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	0	531	0	531	0.00
02/11/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	22007	23550	22007	23550	0.00
02/11/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/11/2006	R207 On 01-February-07			Bond Future	7.9300	7.8580	94.9930	95.5500	0.00
02/11/2006	R207 On 03-May-07			Bond Future	7.9000	7.8320	97.0744	97.6193	0.00
02/11/2006	R207 On 02-August-07			Bond Future	7.8800	7.8070	95.5307	96.0633	0.00
02/11/2006	R207 On 02-November-06			Bond Future	7.9100	7.8900	96.9439	97.0612	0.00
02/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	65852	70669	65852	70669	0.00
02/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	3962	3330	3962	3330	0.00
02/11/2006	TRT1 On 01-February-07			Index Future	244.2400	245.1390	244.2370	245.1390	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2006	TRTI On 02-November-06			Index Future	239.9700	240.2270	239.9710	240.2270	0.00
03/11/2006	CRD1 On 01-February-07			Index Future	106.3000	106.4650	106.3040	106.4650	10.00
03/11/2006	GOVI On 01-February-07			jGovi	247.3600	247.1330	247.3630	247.1330	71.00
03/11/2006	GOVI On 03-May-07			jGovi	252.8600	252.6280	252.8610	252.6280	121.00
03/11/2006	GOVI On 02-August-07			jGovi	258.6300	258.3940	258.6320	258.3940	0.00
03/11/2006	J153 On 31-August-10			jSwap	8.8100	8.7810	0.0441	0.0430	0.00
03/11/2006	J157 On 15-September-15			jSwap	8.5500	8.5180	0.0437	0.0457	0.00
03/11/2006	J186 On 21-December-26			jSwap	8.1000	8.0510	0.0607	0.0556	0.00
03/11/2006	J194 On 28-February-08			jSwap	9.0300	9.0190	0.0212	0.0211	0.00
03/11/2006	J201 On 22-December-14			jSwap	8.5200	8.4920	0.0624	0.0606	0.00
03/11/2006	J203 On 15-September-17			jSwap	8.4900	8.4420	0.0699	0.0670	0.00
03/11/2006	J204 On 21-December-18			jSwap	8.4000	8.3460	0.0707	0.0663	0.00
03/11/2006	J207 On 15-January-20			jSwap	8.3800	8.3150	0.0306	0.0256	0.00
03/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
03/11/2006	JFRA On 01-February-07			jFra	9.0900	9.0800	0.0222	0.0221	0.00
03/11/2006	JFRA On 07-February-08			jFra	8.9400	8.9420	0.0218	0.0218	0.00
03/11/2006	JFRA On 03-May-07			jFra	9.1800	9.1590	0.0224	0.0223	0.00
03/11/2006	JFRA On 02-August-07			jFra	9.1500	9.1420	0.0223	0.0223	0.00
03/11/2006	JFRA On 01-November-07			jFra	9.0600	9.0470	0.0238	0.0237	0.00
03/11/2006	JN02 On 01-February-07			jNote	8.9600	8.9490	0.1633	0.1631	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
03/11/2006	JN02 On 03-May-07			jNote	8.8900	8.8810	0.1621	0.1619	0.00
03/11/2006	JN02 On 02-August-07			jNote	8.8100	8.7930	0.1608	0.1605	0.00
03/11/2006	JN05 On 01-February-07			jNote	8.6200	8.5830	0.3461	0.3449	0.00
03/11/2006	JN05 On 03-May-07			jNote	8.5700	8.5310	0.3445	0.3433	0.00
03/11/2006	JN05 On 02-August-07			jNote	8.5100	8.4740	0.3429	0.3415	0.00
03/11/2006	JN10 On 01-February-07			jNote	8.4200	8.3790	0.5623	0.5606	0.00
03/11/2006	JN10 On 03-May-07			jNote	8.3800	8.3400	0.5609	0.5590	0.00
03/11/2006	JN10 On 02-August-07			jNote	8.3400	8.2950	0.5594	0.5571	0.00
03/11/2006	JROD On 31-January-07			jRod	8.7300	8.7520	0.0024	0.0020	0.00
03/11/2006	JROD On 28-February-07			jRod	8.4700	8.4850	0.0029	0.0026	0.00
03/11/2006	JROD On 30-March-07			jRod	8.7400	8.7460	0.0042	0.0038	0.00
03/11/2006	JROD On 30-April-07			jRod	8.9800	8.9840	0.0053	0.0049	0.00
03/11/2006	JROD On 31-May-07			jRod	8.7400	8.7390	0.0059	0.0056	0.00
03/11/2006	JROD On 30-November-06			jRod	7.9500	7.9540	0.0005	0.0001	0.00
03/11/2006	JROD On 29-December-06			jRod	8.3100	8.3240	0.0014	0.0010	0.00
03/11/2006	OTH1 On 01-February-07			Index Future	244.5800	244.3880	244.5760	244.3880	15.00
03/11/2006	R153 On 01-February-07			Bond Future	8.2700	8.2900	120.0317	119.9657	77.00
03/11/2006	R153 On 03-May-07			Bond Future	8.1500	8.1620	116.2491	116.2057	0.00
03/11/2006	R153 On 02-August-07			Bond Future	8.0800	8.0940	118.7638	118.7234	0.00
03/11/2006	R157 On 01-February-07			Bond Future	8.1200	8.1400	138.1950	138.0473	0.00
03/11/2006	R157 On 03-May-07			Bond Future	8.0500	8.0730	134.6230	134.4709	512.00
03/11/2006	R157 On 02-August-07			Bond Future	8.0200	8.0360	137.5314	137.3899	0.00
03/11/2006	R186 On 01-February-07			Bond Future	7.7900	7.8020	128.5414	128.3606	4.00
03/11/2006	R186 On 03-May-07			Bond Future	7.7600	7.7740	131.3560	131.1758	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
03/11/2006	R186 On 02-August-07			Bond Future	7.7300	7.7470	128.8821	128.7144	0.00
03/11/2006	R194 On 01-February-07			Bond Future	8.6600	8.6720	105.7107	105.6996	0.00
03/11/2006	R194 On 03-May-07			Bond Future	8.5800	8.5900	102.9401	102.9346	0.00
03/11/2006	R194 On 02-August-07			Bond Future	8.4600	8.4680	105.1667	105.1645	0.00
03/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1501	1483	1501	1483	0.00
03/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5641	5734	5641	5734	0.00
03/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	375	371	375	371	0.00
03/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9586	9692	9586	9692	0.00
03/11/2006	R201 On 01-February-07			Bond Future	8.0700	8.0910	105.0483	104.8954	0.00
03/11/2006	R201 On 03-May-07			Bond Future	8.0300	8.0560	107.3412	107.1972	0.00
03/11/2006	R201 On 02-August-07			Bond Future	8.0000	8.0230	105.2409	105.0945	0.00
03/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	34188	33112	34188	33112	0.00
03/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	6117	6571	6117	6571	0.00
03/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36399	35289	36399	35289	0.00
03/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	5490	5909	5490	5909	0.00
03/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4205	3967	4205	3967	0.00
03/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	38170	39462	38170	39462	0.00
03/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	318	296	318	296	0.00
03/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	81579	83087	81579	83087	0.00
03/11/2006	R203 On 01-February-07			Bond Future	7.9800	8.0010	105.1690	105.0260	0.00
03/11/2006	R203 On 03-May-07			Bond Future	7.9500	7.9690	103.2911	103.1500	0.00
03/11/2006	R203 On 02-August-07			Bond Future	7.9200	7.9370	105.5242	105.3849	0.00
03/11/2006	R204 On 01-February-07			Bond Future	7.9700	7.9860	101.2760	101.1241	0.00
03/11/2006	R204 On 03-May-07			Bond Future	7.9400	7.9570	103.4911	103.3408	0.00
03/11/2006	R204 On 02-August-07			Bond Future	7.9100	7.9290	101.6869	101.5381	0.00
03/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	63016	62056	63016	62056	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
03/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	20265	20793	20265	20793	0.00
03/11/2006	R207 On 01-February-07			Bond Future	7.9100	7.9300	95.1473	94.9930	0.00
03/11/2006	R207 On 03-May-07			Bond Future	7.8800	7.9030	97.2275	97.0744	0.00
03/11/2006	R207 On 02-August-07			Bond Future	7.8600	7.8770	95.6900	95.5307	0.00
03/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	67152	65852	67152	65852	0.00
03/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	3732	3962	3732	3962	0.00
03/11/2006	TRT1 On 01-February-07			Index Future	244.4600	244.2370	244.4580	244.2370	500.00