



Derivatives Weekly Statistics Report

From 2006/12/04 To 2006/12/08

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2006	CRD1 On 01-February-07			Index Future	106.6500	106.7080	106.6500	106.7080	10.00
04/12/2006	GOVI On 01-February-07			jGovi	248.5400	248.6680	248.5360	248.6680	71.00
04/12/2006	GOVI On 03-May-07			jGovi	254.0300	254.0510	254.0265	254.0510	118.00
04/12/2006	GOVI On 02-August-07			jGovi	259.6200	259.4720	259.6180	259.4720	0.00
04/12/2006	ILBI On 01-February-07			Index Future	272.9300	272.9620	272.9290	272.9620	0.00
04/12/2006	J153 On 31-August-10			jSwap	8.8300	8.7960	0.0450	0.0437	0.00
04/12/2006	J157 On 15-September-15			jSwap	8.4500	8.4290	0.0503	0.0516	0.00
04/12/2006	J186 On 21-December-26			jSwap	7.8800	7.8510	0.0385	0.0361	0.00
04/12/2006	J194 On 28-February-08			jSwap	9.0900	9.0710	0.0223	0.0220	0.00
04/12/2006	J201 On 22-December-14			jSwap	8.4600	8.4320	0.0588	0.0573	0.00
04/12/2006	J203 On 15-September-17			jSwap	8.3300	8.3120	0.0594	0.0583	0.00
04/12/2006	J204 On 21-December-18			jSwap	8.2400	8.2100	0.0581	0.0562	0.00
04/12/2006	J207 On 15-January-20			jSwap	8.1900	8.1590	0.0156	0.0131	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
04/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
04/12/2006	JFRA On 01-February-07			jFra	9.1800	9.1760	0.0224	0.0224	0.00
04/12/2006	JFRA On 07-February-08			jFra	9.0200	8.9990	0.0220	0.0219	0.00
04/12/2006	JFRA On 03-May-07			jFra	9.2600	9.2360	0.0226	0.0225	0.00
04/12/2006	JFRA On 02-August-07			jFra	9.2300	9.1850	0.0225	0.0224	0.00
04/12/2006	JFRA On 01-November-07			jFra	9.2200	9.1730	0.0241	0.0240	0.00
04/12/2006	JN02 On 01-February-07			jNote	9.0400	9.0100	0.1645	0.1641	0.00
04/12/2006	JN02 On 03-May-07			jNote	8.9600	8.9240	0.1631	0.1626	0.00
04/12/2006	JN02 On 02-August-07			jNote	8.8600	8.8190	0.1615	0.1608	0.00
04/12/2006	JN05 On 01-February-07			jNote	8.6300	8.5950	0.3461	0.3451	0.00
04/12/2006	JN05 On 03-May-07			jNote	8.5700	8.5380	0.3444	0.3434	0.00
04/12/2006	JN05 On 02-August-07			jNote	8.5100	8.4740	0.3424	0.3414	0.00
04/12/2006	JN10 On 01-February-07			jNote	8.2700	8.2530	0.5537	0.5533	0.00
04/12/2006	JN10 On 03-May-07			jNote	8.2200	8.2010	0.5516	0.5511	0.00
04/12/2006	JN10 On 02-August-07			jNote	8.1600	8.1440	0.5494	0.5487	0.00
04/12/2006	JROD On 31-January-07			jRod	8.5100	8.5490	0.0014	0.0019	0.00
04/12/2006	JROD On 28-February-07			jRod	8.9100	8.9590	0.0024	0.0029	0.00
04/12/2006	JROD On 30-March-07			jRod	8.6800	8.7000	0.0035	0.0040	0.00
04/12/2006	JROD On 30-April-07			jRod	8.9400	8.9540	0.0047	0.0052	0.00
04/12/2006	JROD On 31-May-07			jRod	9.1400	9.1530	0.0057	0.0061	0.00
04/12/2006	JROD On 29-December-06			jRod	8.1100	8.1300	0.0005	0.0009	0.00
04/12/2006	OTH1 On 01-February-07			Index Future	244.9900	245.1300	244.9880	245.1300	15.00
04/12/2006	R153 On 01-February-07			Bond Future	8.3200	8.2850	119.8668	119.9822	26.00
04/12/2006	R153 On 03-May-07			Bond Future	8.2800	8.2300	115.8407	115.9952	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
04/12/2006	R153 On 02-August-07			Bond Future	8.1000	8.0620	118.7032	118.8158	0.00
04/12/2006	R157 On 01-February-07			Bond Future	8.0100	7.9950	139.0114	139.1233	0.00
04/12/2006	R157 On 03-May-07			Bond Future	7.9900	7.9600	135.1098	135.2920	504.00
04/12/2006	R157 On 02-August-07			Bond Future	7.8800	7.8600	138.4778	138.6424	0.00
04/12/2006	R186 On 01-February-07			Bond Future	7.5900	7.5790	130.9519	131.0885	2.00
04/12/2006	R186 On 03-May-07			Bond Future	7.5500	7.5390	133.8955	134.0443	0.00
04/12/2006	R186 On 02-August-07			Bond Future	7.5100	7.5000	131.5858	131.7220	0.00
04/12/2006	R194 On 01-February-07			Bond Future	8.8900	8.8520	105.4811	105.5191	0.00
04/12/2006	R194 On 03-May-07			Bond Future	8.8000	8.7520	102.7690	102.8086	0.00
04/12/2006	R194 On 02-August-07			Bond Future	8.6500	8.5840	105.0641	105.1012	0.00
04/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	523	627	523	627	0.00
04/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6959	6682	6959	6682	0.00
04/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	61	84	61	84	0.00
04/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11568	11210	11568	11210	0.00
04/12/2006	R201 On 01-February-07			Bond Future	7.9900	7.9680	105.4972	105.6217	0.00
04/12/2006	R201 On 03-May-07			Bond Future	7.9400	7.9170	107.8674	108.0009	0.00
04/12/2006	R201 On 02-August-07			Bond Future	7.8900	7.8660	105.8516	105.9823	0.00
04/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35512	36766	35512	36766	0.00
04/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2953	2962	2953	2962	0.00
04/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37939	39200	37939	39200	0.00
04/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2541	2558	2541	2558	0.00
04/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3056	3506	3056	3506	0.00
04/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	32533	31739	32533	31739	0.00
04/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	100	137	100	137	0.00
04/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76872	75664	76872	75664	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
04/12/2006	R203 On 01-February-07			Bond Future	7.8800	7.8570	105.9094	106.0612	0.00
04/12/2006	R203 On 03-May-07			Bond Future	7.8300	7.8120	104.1078	104.2651	0.00
04/12/2006	R203 On 02-August-07			Bond Future	7.7900	7.7650	106.4358	106.5912	0.00
04/12/2006	R204 On 01-February-07			Bond Future	7.8600	7.8380	102.0939	102.2554	0.00
04/12/2006	R204 On 03-May-07			Bond Future	7.8200	7.7960	104.3920	104.5597	0.00
04/12/2006	R204 On 02-August-07			Bond Future	7.7800	7.7550	102.6760	102.8422	0.00
04/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	68124	69537	68124	69537	0.00
04/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15482	15233	15482	15233	0.00
04/12/2006	R206 On 01-February-07			Bond Future	8.0200	7.9950	97.7367	97.8503	0.00
04/12/2006	R206 On 03-May-07			Bond Future	7.9700	7.9440	99.9385	100.0544	0.00
04/12/2006	R206 On 02-August-07			Bond Future	7.9200	7.8920	98.3987	98.5117	0.00
04/12/2006	R207 On 01-February-07			Bond Future	7.7800	7.7620	96.1270	96.2995	0.00
04/12/2006	R207 On 03-May-07			Bond Future	7.7500	7.7230	98.2928	98.4641	0.00
04/12/2006	R207 On 02-August-07			Bond Future	7.7100	7.6830	96.8465	97.0165	0.00
04/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	75854	77518	75854	77518	0.00
04/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1781	1732	1781	1732	0.00
04/12/2006	TRT1 On 01-February-07			Index Future	245.5100	245.6830	245.5140	245.6830	500.00
05/12/2006	CRD1 On 01-February-07			Index Future	106.8600	106.6500	106.8560	106.6500	10.00
05/12/2006	GOVI On 01-February-07			jGovi	249.2600	248.5360	249.2640	248.5360	71.00
05/12/2006	GOVI On 03-May-07			jGovi	254.9200	254.0265	254.9215	254.0265	118.00
05/12/2006	GOVI On 02-August-07			jGovi	260.5400	259.6180	260.5400	259.6180	0.00
05/12/2006	ILBI On 01-February-07			Index Future	272.9100	272.9290	272.9060	272.9290	0.00
05/12/2006	J153 On 31-August-10			jSwap	8.8300	8.8320	0.0449	0.0450	0.00

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05/12/2006	J157 On 15-September-15			jSwap	8.4000	8.4490	0.0534	0.0503	0.00
05/12/2006	J186 On 21-December-26			jSwap	7.8100	7.8750	0.0316	0.0385	0.00
05/12/2006	J194 On 28-February-08			jSwap	9.1200	9.0900	0.0227	0.0223	0.00
05/12/2006	J201 On 22-December-14			jSwap	8.4100	8.4570	0.0561	0.0588	0.00
05/12/2006	J203 On 15-September-17			jSwap	8.2800	8.3280	0.0557	0.0594	0.00
05/12/2006	J204 On 21-December-18			jSwap	8.1800	8.2350	0.0538	0.0581	0.00
05/12/2006	J207 On 15-January-20			jSwap	8.1300	8.1890	0.0106	0.0156	0.00
05/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
05/12/2006	JFRA On 01-February-07			jFra	9.1900	9.1790	0.0224	0.0224	0.00
05/12/2006	JFRA On 07-February-08			jFra	9.0700	9.0170	0.0221	0.0220	0.00
05/12/2006	JFRA On 03-May-07			jFra	9.3100	9.2570	0.0227	0.0226	0.00
05/12/2006	JFRA On 02-August-07			jFra	9.2900	9.2290	0.0226	0.0225	0.00
05/12/2006	JFRA On 01-November-07			jFra	9.2500	9.2150	0.0242	0.0241	0.00
05/12/2006	JN02 On 01-February-07			jNote	9.0700	9.0380	0.1650	0.1645	0.00
05/12/2006	JN02 On 03-May-07			jNote	8.9900	8.9570	0.1636	0.1631	0.00
05/12/2006	JN02 On 02-August-07			jNote	8.8700	8.8570	0.1617	0.1615	0.00
05/12/2006	JN05 On 01-February-07			jNote	8.6000	8.6270	0.3452	0.3461	0.00
05/12/2006	JN05 On 03-May-07			jNote	8.5400	8.5700	0.3433	0.3444	0.00
05/12/2006	JN05 On 02-August-07			jNote	8.4700	8.5050	0.3410	0.3424	0.00
05/12/2006	JN10 On 01-February-07			jNote	8.2100	8.2660	0.5510	0.5537	0.00
05/12/2006	JN10 On 03-May-07			jNote	8.1600	8.2160	0.5488	0.5516	0.00

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05/12/2006	JN10 On 02-August-07			jNote	8.1000	8.1610	0.5463	0.5494	0.00
05/12/2006	JROD On 31-January-07			jRod	8.5000	8.5060	0.0014	0.0014	0.00
05/12/2006	JROD On 28-February-07			jRod	8.9000	8.9080	0.0024	0.0024	0.00
05/12/2006	JROD On 30-March-07			jRod	8.6700	8.6780	0.0035	0.0035	0.00
05/12/2006	JROD On 30-April-07			jRod	8.9300	8.9360	0.0047	0.0047	0.00
05/12/2006	JROD On 31-May-07			jRod	9.1400	9.1400	0.0057	0.0057	0.00
05/12/2006	JROD On 29-December-06			jRod	8.1000	8.1080	0.0005	0.0005	0.00
05/12/2006	OTH1 On 01-February-07			Index Future	245.5000	244.9880	245.5040	244.9880	15.00
05/12/2006	R153 On 01-February-07			Bond Future	8.2900	8.3200	119.9657	119.8668	26.00
05/12/2006	R153 On 03-May-07			Bond Future	8.2500	8.2800	115.9333	115.8407	0.00
05/12/2006	R153 On 02-August-07			Bond Future	8.0700	8.1010	118.7811	118.7032	0.00
05/12/2006	R157 On 01-February-07			Bond Future	7.9500	8.0100	139.4596	139.0114	0.00
05/12/2006	R157 On 03-May-07			Bond Future	7.9300	7.9850	135.5477	135.1098	504.00
05/12/2006	R157 On 02-August-07			Bond Future	7.8200	7.8830	138.9436	138.4778	0.00
05/12/2006	R186 On 01-February-07			Bond Future	7.5000	7.5900	132.0259	130.9519	2.00
05/12/2006	R186 On 03-May-07			Bond Future	7.4600	7.5510	134.9929	133.8955	0.00
05/12/2006	R186 On 02-August-07			Bond Future	7.4200	7.5110	132.6940	131.5858	0.00
05/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.8900	105.5171	105.4811	0.00
05/12/2006	R194 On 03-May-07			Bond Future	8.7600	8.8030	102.8001	102.7690	0.00
05/12/2006	R194 On 02-August-07			Bond Future	8.6100	8.6520	105.0892	105.0641	0.00
05/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	568	523	568	523	0.00
05/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6644	6959	6644	6959	0.00
05/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	68	61	68	61	0.00
05/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11215	11568	11215	11568	0.00

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05/12/2006	R201 On 01-February-07			Bond Future	7.9400	7.9890	105.7998	105.4972	0.00
05/12/2006	R201 On 03-May-07			Bond Future	7.8900	7.9400	108.1753	107.8674	0.00
05/12/2006	R201 On 02-August-07			Bond Future	7.8400	7.8890	106.1587	105.8516	0.00
05/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38016	35512	38016	35512	0.00
05/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2430	2953	2430	2953	0.00
05/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40502	37939	40502	37939	0.00
05/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2078	2541	2078	2541	0.00
05/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3568	3056	3568	3056	0.00
05/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30019	32533	30019	32533	0.00
05/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	125	100	125	100	0.00
05/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73871	76872	73871	76872	0.00
05/12/2006	R203 On 01-February-07			Bond Future	7.8000	7.8780	106.4603	105.9094	0.00
05/12/2006	R203 On 03-May-07			Bond Future	7.7600	7.8340	104.6667	104.1078	0.00
05/12/2006	R203 On 02-August-07			Bond Future	7.7100	7.7870	107.0021	106.4358	0.00
05/12/2006	R204 On 01-February-07			Bond Future	7.7700	7.8590	102.7576	102.0939	0.00
05/12/2006	R204 On 03-May-07			Bond Future	7.7300	7.8180	105.0651	104.3920	0.00
05/12/2006	R204 On 02-August-07			Bond Future	7.6900	7.7770	103.3579	102.6760	0.00
05/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	73163	68124	73163	68124	0.00
05/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13703	15482	13703	15482	0.00
05/12/2006	R206 On 01-February-07			Bond Future	7.9700	8.0170	98.0053	97.7367	0.00
05/12/2006	R206 On 03-May-07			Bond Future	7.9200	7.9670	100.2007	99.9385	0.00
05/12/2006	R206 On 02-August-07			Bond Future	7.8600	7.9150	98.6641	98.3987	0.00
05/12/2006	R207 On 01-February-07			Bond Future	7.7000	7.7840	96.7720	96.1270	0.00
05/12/2006	R207 On 03-May-07			Bond Future	7.6600	7.7450	98.9412	98.2928	0.00
05/12/2006	R207 On 02-August-07			Bond Future	7.6200	7.7050	97.4979	96.8465	0.00
05/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	81898	75854	81898	75854	0.00

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05/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1340	1781	1340	1781	0.00
05/12/2006	TRT1 On 01-February-07			Index Future	246.2300	245.5140	246.2260	245.5140	500.00
06/12/2006	CRD1 On 01-February-07			Index Future	106.8200	106.8560	106.8210	106.8560	10.00
06/12/2006	GOVI On 01-February-07			jGovi	249.2400	249.2640	249.2440	249.2640	71.00
06/12/2006	GOVI On 03-May-07			jGovi	254.9000	254.9215	254.8955	254.9215	118.00
06/12/2006	GOVI On 02-August-07			jGovi	260.5200	260.5400	260.5150	260.5400	0.00
06/12/2006	ILBI On 01-February-07			Index Future	272.8300	272.9060	272.8320	272.9060	0.00
06/12/2006	J153 On 31-August-10			jSwap	8.8400	8.8300	0.0453	0.0449	0.00
06/12/2006	J157 On 15-September-15			jSwap	8.4000	8.4010	0.0532	0.0534	0.00
06/12/2006	J186 On 21-December-26			jSwap	7.8100	7.8070	0.0324	0.0316	0.00
06/12/2006	J194 On 28-February-08			jSwap	9.1300	9.1170	0.0228	0.0227	0.00
06/12/2006	J201 On 22-December-14			jSwap	8.4200	8.4120	0.0567	0.0561	0.00
06/12/2006	J203 On 15-September-17			jSwap	8.2800	8.2750	0.0557	0.0557	0.00
06/12/2006	J204 On 21-December-18			jSwap	8.1700	8.1780	0.0534	0.0538	0.00
06/12/2006	J207 On 15-January-20			jSwap	8.1200	8.1280	0.0100	0.0106	0.00
06/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
06/12/2006	JFRA On 01-February-07			jFra	9.2000	9.1870	0.0224	0.0224	0.00
06/12/2006	JFRA On 07-February-08			jFra	9.0500	9.0680	0.0221	0.0221	0.00
06/12/2006	JFRA On 03-May-07			jFra	9.3300	9.3070	0.0227	0.0227	0.00
06/12/2006	JFRA On 02-August-07			jFra	9.2900	9.2850	0.0227	0.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2006	JFRA On 01-November-07			jFra	9.2800	9.2460	0.0243	0.0242	0.00
06/12/2006	JN02 On 01-February-07			jNote	9.0800	9.0690	0.1652	0.1650	0.00
06/12/2006	JN02 On 03-May-07			jNote	9.0000	8.9850	0.1638	0.1636	0.00
06/12/2006	JN02 On 02-August-07			jNote	8.8900	8.8740	0.1619	0.1617	0.00
06/12/2006	JN05 On 01-February-07			jNote	8.6100	8.6040	0.3455	0.3452	0.00
06/12/2006	JN05 On 03-May-07			jNote	8.5500	8.5420	0.3435	0.3433	0.00
06/12/2006	JN05 On 02-August-07			jNote	8.4800	8.4690	0.3413	0.3410	0.00
06/12/2006	JN10 On 01-February-07			jNote	8.2200	8.2140	0.5509	0.5510	0.00
06/12/2006	JN10 On 03-May-07			jNote	8.1600	8.1610	0.5486	0.5488	0.00
06/12/2006	JN10 On 02-August-07			jNote	8.1000	8.1000	0.5461	0.5463	0.00
06/12/2006	JROD On 31-January-07			jRod	8.4800	8.4980	0.0014	0.0014	0.00
06/12/2006	JROD On 28-February-07			jRod	8.8800	8.8990	0.0023	0.0024	0.00
06/12/2006	JROD On 30-March-07			jRod	8.6700	8.6740	0.0035	0.0035	0.00
06/12/2006	JROD On 30-April-07			jRod	8.9400	8.9320	0.0047	0.0047	0.00
06/12/2006	JROD On 31-May-07			jRod	9.1500	9.1370	0.0057	0.0057	0.00
06/12/2006	JROD On 29-December-06			jRod	8.1000	8.1040	0.0004	0.0005	0.00
06/12/2006	OTH1 On 01-February-07			Index Future	245.4300	245.5040	245.4300	245.5040	15.00
06/12/2006	R153 On 01-February-07			Bond Future	8.3000	8.2900	119.9327	119.9657	44.00
06/12/2006	R153 On 03-May-07			Bond Future	8.2600	8.2500	115.9025	115.9333	0.00
06/12/2006	R153 On 02-August-07			Bond Future	8.0900	8.0740	118.7263	118.7811	0.00
06/12/2006	R157 On 01-February-07			Bond Future	7.9400	7.9500	139.5345	139.4596	0.00
06/12/2006	R157 On 03-May-07			Bond Future	7.9200	7.9250	135.6209	135.5477	504.00
06/12/2006	R157 On 02-August-07			Bond Future	7.8000	7.8180	139.0802	138.9436	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
06/12/2006	R186 On 01-February-07			Bond Future	7.4800	7.5040	132.3280	132.0259	2.00
06/12/2006	R186 On 03-May-07			Bond Future	7.4400	7.4630	135.2946	134.9929	0.00
06/12/2006	R186 On 02-August-07			Bond Future	7.4000	7.4220	132.9952	132.6940	0.00
06/12/2006	R194 On 01-February-07			Bond Future	8.8600	8.8540	105.5071	105.5171	0.00
06/12/2006	R194 On 03-May-07			Bond Future	8.7800	8.7630	102.7877	102.8001	0.00
06/12/2006	R194 On 02-August-07			Bond Future	8.6500	8.6060	105.0663	105.0892	0.00
06/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	538	568	538	568	0.00
06/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6714	6644	6714	6644	0.00
06/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	62	68	62	68	0.00
06/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11309	11215	11309	11215	0.00
06/12/2006	R201 On 01-February-07			Bond Future	7.9200	7.9380	105.9128	105.7998	0.00
06/12/2006	R201 On 03-May-07			Bond Future	7.8700	7.8870	108.2860	108.1753	0.00
06/12/2006	R201 On 02-August-07			Bond Future	7.8200	7.8350	106.2613	106.1587	0.00
06/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38930	38016	38930	38016	0.00
06/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2215	2430	2215	2430	0.00
06/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41441	40502	41441	40502	0.00
06/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1887	2078	1887	2078	0.00
06/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3727	3568	3727	3568	0.00
06/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	29048	30019	29048	30019	0.00
06/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	130	125	130	125	0.00
06/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	72746	73871	72746	73871	0.00
06/12/2006	R203 On 01-February-07			Bond Future	7.7800	7.8020	106.6059	106.4603	0.00
06/12/2006	R203 On 03-May-07			Bond Future	7.7400	7.7560	104.8106	104.6667	0.00
06/12/2006	R203 On 02-August-07			Bond Future	7.6900	7.7070	107.1372	107.0021	0.00
06/12/2006	R204 On 01-February-07			Bond Future	7.7500	7.7730	102.9129	102.7576	0.00
06/12/2006	R204 On 03-May-07			Bond Future	7.7100	7.7300	105.2189	105.0651	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
06/12/2006	R204 On 02-August-07			Bond Future	7.6700	7.6870	103.5026	103.3579	0.00
06/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	74207	73163	74207	73163	0.00
06/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13299	13703	13299	13703	0.00
06/12/2006	R206 On 01-February-07			Bond Future	7.9500	7.9650	98.1037	98.0053	0.00
06/12/2006	R206 On 03-May-07			Bond Future	7.9000	7.9150	100.3018	100.2007	0.00
06/12/2006	R206 On 02-August-07			Bond Future	7.8400	7.8610	98.7577	98.6641	0.00
06/12/2006	R207 On 01-February-07			Bond Future	7.6800	7.7020	96.9223	96.7720	0.00
06/12/2006	R207 On 03-May-07			Bond Future	7.6400	7.6620	99.0984	98.9412	0.00
06/12/2006	R207 On 02-August-07			Bond Future	7.6000	7.6210	97.6460	97.4979	0.00
06/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	83362	81898	83362	81898	0.00
06/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1233	1340	1233	1340	0.00
06/12/2006	TRT1 On 01-February-07			Index Future	246.2100	246.2260	246.2080	246.2260	500.00
07/12/2006	CRD1 On 01-February-07			Index Future	106.9700	106.8210	106.9680	106.8210	10.00
07/12/2006	GOVI On 01-February-07			jGovi	249.5800	249.2440	249.5815	249.2440	71.00
07/12/2006	GOVI On 03-May-07			jGovi	255.1400	254.8955	255.1385	254.8955	118.00
07/12/2006	GOVI On 02-August-07			jGovi	260.7100	260.5150	260.7050	260.5150	0.00
07/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8320	272.8080	272.8320	0.00
07/12/2006	J153 On 31-August-10			jSwap	8.8100	8.8420	0.0441	0.0453	0.00
07/12/2006	J157 On 15-September-15			jSwap	8.3600	8.4040	0.0560	0.0532	0.00
07/12/2006	J186 On 21-December-26			jSwap	7.7700	7.8140	0.0277	0.0324	0.00
07/12/2006	J194 On 28-February-08			jSwap	9.1100	9.1300	0.0225	0.0228	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
07/12/2006	J201 On 22-December-14			jSwap	8.3700	8.4220	0.0536	0.0567	0.00
07/12/2006	J203 On 15-September-17			jSwap	8.2300	8.2750	0.0527	0.0557	0.00
07/12/2006	J204 On 21-December-18			jSwap	8.1500	8.1730	0.0513	0.0534	0.00
07/12/2006	J207 On 15-January-20			jSwap	8.1000	8.1220	0.0083	0.0100	0.00
07/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9750	0.0000	0.0000	0.00
07/12/2006	JFRA On 01-February-07			jFra	9.1900	9.1980	0.0224	0.0224	0.00
07/12/2006	JFRA On 07-February-08			jFra	9.0300	9.0510	0.0220	0.0221	0.00
07/12/2006	JFRA On 03-May-07			jFra	9.3000	9.3320	0.0227	0.0227	0.00
07/12/2006	JFRA On 02-August-07			jFra	9.2500	9.2940	0.0225	0.0227	0.00
07/12/2006	JFRA On 01-November-07			jFra	9.2300	9.2750	0.0242	0.0243	0.00
07/12/2006	JN02 On 01-February-07			jNote	9.0400	9.0810	0.1646	0.1652	0.00
07/12/2006	JN02 On 03-May-07			jNote	8.9500	8.9970	0.1630	0.1638	0.00
07/12/2006	JN02 On 02-August-07			jNote	8.8400	8.8860	0.1612	0.1619	0.00
07/12/2006	JN05 On 01-February-07			jNote	8.5700	8.6140	0.3441	0.3455	0.00
07/12/2006	JN05 On 03-May-07			jNote	8.5000	8.5510	0.3420	0.3435	0.00
07/12/2006	JN05 On 02-August-07			jNote	8.4300	8.4770	0.3397	0.3413	0.00
07/12/2006	JN10 On 01-February-07			jNote	8.1700	8.2150	0.5487	0.5509	0.00
07/12/2006	JN10 On 03-May-07			jNote	8.1100	8.1600	0.5465	0.5486	0.00
07/12/2006	JN10 On 02-August-07			jNote	8.0500	8.0990	0.5441	0.5461	0.00
07/12/2006	JROD On 31-January-07			jRod	8.4700	8.4830	0.0014	0.0014	0.00
07/12/2006	JROD On 28-February-07			jRod	8.8700	8.8830	0.0023	0.0023	0.00
07/12/2006	JROD On 30-March-07			jRod	8.6600	8.6700	0.0034	0.0035	0.00
07/12/2006	JROD On 30-April-07			jRod	8.9400	8.9360	0.0047	0.0047	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
07/12/2006	JROD On 31-May-07			jRod	9.1500	9.1490	0.0058	0.0057	0.00
07/12/2006	JROD On 29-December-06			jRod	8.0900	8.0960	0.0004	0.0004	0.00
07/12/2006	OTH1 On 01-February-07			Index Future	245.7700	245.4300	245.7700	245.4300	15.00
07/12/2006	R153 On 01-February-07			Bond Future	8.2700	8.3000	120.0317	119.9327	62.00
07/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2600	115.9952	115.9025	1.00
07/12/2006	R153 On 02-August-07			Bond Future	8.0600	8.0930	118.8100	118.7263	0.00
07/12/2006	R157 On 01-February-07			Bond Future	7.9100	7.9400	139.7595	139.5345	0.00
07/12/2006	R157 On 03-May-07			Bond Future	7.8900	7.9150	135.8408	135.6209	504.00
07/12/2006	R157 On 02-August-07			Bond Future	7.7800	7.7990	139.2314	139.0802	0.00
07/12/2006	R186 On 01-February-07			Bond Future	7.4600	7.4800	132.5806	132.3280	2.00
07/12/2006	R186 On 03-May-07			Bond Future	7.4200	7.4390	135.5595	135.2946	0.00
07/12/2006	R186 On 02-August-07			Bond Future	7.3800	7.3980	133.2470	132.9952	0.00
07/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.8640	105.5191	105.5071	0.00
07/12/2006	R194 On 03-May-07			Bond Future	8.7700	8.7790	102.7985	102.7877	0.00
07/12/2006	R194 On 02-August-07			Bond Future	8.6300	8.6480	105.0750	105.0663	0.00
07/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	544	538	544	538	0.00
07/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6600	6714	6600	6714	0.00
07/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	62	62	62	62	0.00
07/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11189	11309	11189	11309	0.00
07/12/2006	R201 On 01-February-07			Bond Future	7.9000	7.9190	106.0319	105.9128	0.00
07/12/2006	R201 On 03-May-07			Bond Future	7.8500	7.8680	108.4086	108.2860	0.00
07/12/2006	R201 On 02-August-07			Bond Future	7.8000	7.8170	106.3869	106.2613	0.00
07/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39912	38930	39912	38930	0.00
07/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2005	2215	2005	2215	0.00
07/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	42447	41441	42447	41441	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
07/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1702	1887	1702	1887	0.00
07/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3907	3727	3907	3727	0.00
07/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	28037	29048	28037	29048	0.00
07/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	136	130	136	130	0.00
07/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71561	72746	71561	72746	0.00
07/12/2006	R203 On 01-February-07			Bond Future	7.7700	7.7820	106.7080	106.6059	0.00
07/12/2006	R203 On 03-May-07			Bond Future	7.7200	7.7360	104.9187	104.8106	0.00
07/12/2006	R203 On 02-August-07			Bond Future	7.6700	7.6880	107.2440	107.1372	0.00
07/12/2006	R204 On 01-February-07			Bond Future	7.7300	7.7530	103.0684	102.9129	0.00
07/12/2006	R204 On 03-May-07			Bond Future	7.6900	7.7100	105.3730	105.2189	0.00
07/12/2006	R204 On 02-August-07			Bond Future	7.6500	7.6680	103.6628	103.5026	0.00
07/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	75379	74207	75379	74207	0.00
07/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	12868	13299	12868	13299	0.00
07/12/2006	R206 On 01-February-07			Bond Future	7.9300	7.9460	98.2074	98.1037	0.00
07/12/2006	R206 On 03-May-07			Bond Future	7.8700	7.8950	100.4081	100.3018	0.00
07/12/2006	R206 On 02-August-07			Bond Future	7.8200	7.8420	98.8613	98.7577	0.00
07/12/2006	R207 On 01-February-07			Bond Future	7.6600	7.6830	97.0808	96.9223	0.00
07/12/2006	R207 On 03-May-07			Bond Future	7.6200	7.6420	99.2558	99.0984	0.00
07/12/2006	R207 On 02-August-07			Bond Future	7.5800	7.6020	97.8101	97.6460	0.00
07/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	84837	83362	84837	83362	0.00
07/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1133	1233	1133	1233	0.00
07/12/2006	TRT1 On 01-February-07			Index Future	246.6200	246.2080	246.6150	246.2080	500.00
08/12/2006	CRD1 On 01-February-07			Index Future	106.6900	106.9680	106.6930	106.9680	10.00
08/12/2006	GOVI On 01-February-07			jGovi	248.7000	249.5815	248.6970	249.5815	66.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	GOVI On 03-May-07			jGovi	254.2300	255.1385	254.2330	255.1385	118.00
08/12/2006	GOVI On 02-August-07			jGovi	259.7800	260.7050	259.7810	260.7050	0.00
08/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
08/12/2006	J153 On 31-August-10			jSwap	8.8900	8.8050	0.0469	0.0441	0.00
08/12/2006	J157 On 15-September-15			jSwap	8.4800	8.3620	0.0481	0.0560	0.00
08/12/2006	J186 On 21-December-26			jSwap	7.8900	7.7680	0.0404	0.0277	0.00
08/12/2006	J194 On 28-February-08			jSwap	9.1400	9.1060	0.0230	0.0225	0.00
08/12/2006	J201 On 22-December-14			jSwap	8.4900	8.3700	0.0608	0.0536	0.00
08/12/2006	J203 On 15-September-17			jSwap	8.3600	8.2310	0.0615	0.0527	0.00
08/12/2006	J204 On 21-December-18			jSwap	8.2700	8.1450	0.0605	0.0513	0.00
08/12/2006	J207 On 15-January-20			jSwap	8.2200	8.1000	0.0182	0.0083	0.00
08/12/2006	JBAR On 21-December-05			jBar	9.0400	8.9750	0.0000	0.0000	0.00
08/12/2006	JFRA On 01-February-07			jFra	9.2000	9.1910	0.0224	0.0224	0.00
08/12/2006	JFRA On 07-February-08			jFra	9.1400	9.0340	0.0223	0.0220	0.00
08/12/2006	JFRA On 03-May-07			jFra	9.3600	9.2970	0.0228	0.0227	0.00
08/12/2006	JFRA On 02-August-07			jFra	9.3300	9.2530	0.0227	0.0225	0.00
08/12/2006	JFRA On 01-November-07			jFra	9.2600	9.2300	0.0243	0.0242	0.00
08/12/2006	JN02 On 01-February-07			jNote	9.1100	9.0420	0.1657	0.1646	0.00
08/12/2006	JN02 On 03-May-07			jNote	9.0400	8.9530	0.1645	0.1630	0.00
08/12/2006	JN02 On 02-August-07			jNote	8.9400	8.8410	0.1628	0.1612	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
08/12/2006	JN05 On 01-February-07			jNote	8.6800	8.5720	0.3478	0.3441	0.00
08/12/2006	JN05 On 03-May-07			jNote	8.6200	8.5040	0.3459	0.3420	0.00
08/12/2006	JN05 On 02-August-07			jNote	8.5500	8.4290	0.3438	0.3397	0.00
08/12/2006	JN10 On 01-February-07			jNote	8.3000	8.1650	0.5547	0.5487	0.00
08/12/2006	JN10 On 03-May-07			jNote	8.2500	8.1100	0.5526	0.5465	0.00
08/12/2006	JN10 On 02-August-07			jNote	8.1900	8.0510	0.5503	0.5441	0.00
08/12/2006	JROD On 31-January-07			jRod	8.5700	8.4690	0.0021	0.0014	0.00
08/12/2006	JROD On 28-February-07			jRod	8.9300	8.8670	0.0029	0.0023	0.00
08/12/2006	JROD On 30-March-07			jRod	8.6700	8.6640	0.0039	0.0034	0.00
08/12/2006	JROD On 30-April-07			jRod	8.9400	8.9350	0.0052	0.0047	0.00
08/12/2006	JROD On 31-May-07			jRod	9.1600	9.1540	0.0062	0.0058	0.00
08/12/2006	JROD On 29-December-06			jRod	8.1700	8.0900	0.0011	0.0004	0.00
08/12/2006	OTH1 On 01-February-07			Index Future	245.0800	245.7700	245.0750	245.7700	15.00
08/12/2006	R153 On 01-February-07			Bond Future	8.3200	8.2700	119.8668	120.0317	62.00
08/12/2006	R153 On 03-May-07			Bond Future	8.2800	8.2300	115.8407	115.9952	1.00
08/12/2006	R153 On 02-August-07			Bond Future	8.1200	8.0640	118.6628	118.8100	0.00
08/12/2006	R157 On 01-February-07			Bond Future	7.9900	7.9100	139.1606	139.7595	0.00
08/12/2006	R157 On 03-May-07			Bond Future	7.9700	7.8850	135.2556	135.8408	504.00
08/12/2006	R157 On 02-August-07			Bond Future	7.8600	7.7780	138.6281	139.2314	0.00
08/12/2006	R186 On 01-February-07			Bond Future	7.5500	7.4600	131.4997	132.5806	2.00
08/12/2006	R186 On 03-May-07			Bond Future	7.5100	7.4180	134.4674	135.5595	0.00
08/12/2006	R186 On 02-August-07			Bond Future	7.4700	7.3780	132.1444	133.2470	0.00
08/12/2006	R194 On 01-February-07			Bond Future	8.9000	8.8520	105.4701	105.5191	0.00
08/12/2006	R194 On 03-May-07			Bond Future	8.8100	8.7650	102.7651	102.7985	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
08/12/2006	R194 On 02-August-07			Bond Future	8.6700	8.6320	105.0521	105.0750	0.00
08/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	455	544	455	544	0.00
08/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7001	6600	7001	6600	0.00
08/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	47	62	47	62	0.00
08/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11664	11189	11664	11189	0.00
08/12/2006	R201 On 01-February-07			Bond Future	7.9800	7.8990	105.5446	106.0319	0.00
08/12/2006	R201 On 03-May-07			Bond Future	7.9300	7.8470	107.9254	108.4086	0.00
08/12/2006	R201 On 02-August-07			Bond Future	7.8800	7.7950	105.9027	106.3869	0.00
08/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35631	39912	35631	39912	0.00
08/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2598	2005	2598	2005	0.00
08/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38088	42447	38088	42447	0.00
08/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2216	1702	2216	1702	0.00
08/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2857	3907	2857	3907	0.00
08/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	31861	28037	31861	28037	0.00
08/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	79	136	79	136	0.00
08/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76377	71561	76377	71561	0.00
08/12/2006	R203 On 01-February-07			Bond Future	7.8500	7.7680	106.1192	106.7080	0.00
08/12/2006	R203 On 03-May-07			Bond Future	7.8000	7.7210	104.3295	104.9187	0.00
08/12/2006	R203 On 02-August-07			Bond Future	7.7600	7.6730	106.6548	107.2440	0.00
08/12/2006	R204 On 01-February-07			Bond Future	7.8200	7.7330	102.4327	103.0684	0.00
08/12/2006	R204 On 03-May-07			Bond Future	7.7700	7.6900	104.7431	105.3730	0.00
08/12/2006	R204 On 02-August-07			Bond Future	7.7300	7.6470	103.0314	103.6628	0.00
08/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	70516	75379	70516	75379	0.00
08/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	14320	12868	14320	12868	0.00
08/12/2006	R206 On 01-February-07			Bond Future	8.0100	7.9260	97.7832	98.2074	0.00
08/12/2006	R206 On 03-May-07			Bond Future	7.9600	7.8740	99.9889	100.4081	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
08/12/2006	R206 On 02-August-07			Bond Future	7.9100	7.8210	98.4429	98.8613	0.00
08/12/2006	R207 On 01-February-07			Bond Future	7.7500	7.6630	96.4330	97.0808	0.00
08/12/2006	R207 On 03-May-07			Bond Future	7.7000	7.6220	98.6124	99.2558	0.00
08/12/2006	R207 On 02-August-07			Bond Future	7.6600	7.5810	97.1637	97.8101	0.00
08/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	78740	84837	78740	84837	0.00
08/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1471	1133	1471	1133	0.00
08/12/2006	TRT1 On 01-February-07			Index Future	245.7500	246.6150	245.7480	246.6150	500.00