



Derivatives Weekly Statistics Report

From 2006/01/02 To 2006/01/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2006	GOVI On 02-February-06			jGovi	237.3400	237.1500	237.3390	237.1500	506.00
03/01/2006	GOVI On 04-May-06			jGovi	241.5700	241.3770	241.5700	241.3770	220.00
03/01/2006	GOVI On 03-August-06			jGovi	245.9100	245.7070	245.9070	245.7070	0.00
03/01/2006	GOVI On 02-November-06			jGovi	250.3100	250.1010	250.3050	250.1010	0.00
03/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
03/01/2006	J153 On 31-August-10			jSwap	7.2900	7.2990	0.0091	0.0085	0.00
03/01/2006	J157 On 15-September-15			jSwap	7.4400	7.4590	0.0040	0.0029	0.00
03/01/2006	J186 On 21-December-26			jSwap	7.0300	7.0460	0.0505	0.0487	0.00
03/01/2006	J194 On 28-February-08			jSwap	7.1900	7.2020	0.0073	0.0069	0.00
03/01/2006	J201 On 22-December-14			jSwap	7.4200	7.4390	0.0051	0.0041	0.00
03/01/2006	J203 On 15-September-17			jSwap	7.4000	7.4170	0.0079	0.0067	0.00
03/01/2006	J204 On 21-December-18			jSwap	7.3900	7.4050	0.0091	0.0079	0.00
03/01/2006	J207 On 15-January-20			jSwap	7.3400	7.3570	0.0599	0.0586	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
03/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
03/01/2006	JFRA On 02-February-06			jFra	7.1100	7.1100	0.0174	0.0174	0.00
03/01/2006	JFRA On 01-February-07			jFra	7.1600	7.2170	0.0175	0.0177	500.00
03/01/2006	JFRA On 04-May-06			jFra	6.9400	6.9910	0.0170	0.0171	0.00
03/01/2006	JFRA On 03-May-07			jFra	7.2400	7.2950	0.0177	0.0179	0.00
03/01/2006	JFRA On 03-August-06			jFra	7.0200	7.0610	0.0172	0.0173	0.00
03/01/2006	JFRA On 02-August-07			jFra	7.2600	7.3080	0.0178	0.0179	0.00
03/01/2006	JFRA On 02-November-06			jFra	7.0800	7.1390	0.0173	0.0175	0.00
03/01/2006	JFRA On 01-November-07			jFra	7.3500	7.3660	0.0194	0.0194	0.00
03/01/2006	JN02 On 02-February-06			jNote	7.1400	7.1830	0.1329	0.1336	0.00
03/01/2006	JN05 On 02-February-06			jNote	7.4600	7.4750	0.3103	0.3108	0.00
03/01/2006	JN10 On 02-February-06			jNote	7.5200	7.5440	0.5270	0.5280	0.00
03/01/2006	JROD On 31-January-06			jRod	6.7100	6.5000	0.0031	0.0030	0.00
03/01/2006	JROD On 28-February-06			jRod	6.8100	6.6060	0.0027	0.0027	0.00
03/01/2006	JROD On 31-March-06			jRod	6.9600	6.7530	0.0024	0.0024	0.00
03/01/2006	JROD On 28-April-06			jRod	6.9200	6.8130	0.0051	0.0050	0.00
03/01/2006	JROD On 31-May-06			jRod	7.0000	6.9020	0.0047	0.0047	0.00
03/01/2006	JROD On 30-June-06			jRod	7.0800	6.9850	0.0043	0.0042	0.00
03/01/2006	JROD On 31-July-06			jRod	7.0200	6.9530	0.0070	0.0070	0.00
03/01/2006	JROD On 31-August-06			jRod	7.0700	7.0040	0.0066	0.0066	0.00
03/01/2006	R153 On 02-February-06			Bond Future	7.3000	7.3190	127.4840	127.4192	267.00
03/01/2006	R153 On 04-May-06			Bond Future	7.3100	7.3240	123.1688	123.1032	0.00
03/01/2006	R153 On 03-August-06			Bond Future	7.3100	7.3250	125.3783	125.3085	0.00
03/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	5615	5666	5615	5666	0.00
03/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	5788	6488	5788	6488	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
03/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	16779	16584	16779	16584	0.00
03/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	8933	9394	8933	9394	0.00
03/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23410	23112	23410	23112	0.00
03/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	5444	5803	5444	5803	0.00
03/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31073	30675	31073	30675	0.00
03/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3096	3354	3096	3354	0.00
03/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39518	39032	39518	39032	0.00
03/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39518	39032	39518	39032	0.00
03/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39518	39032	39518	39032	0.00
03/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39518	39032	39518	39032	0.00
03/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39518	39032	39518	39032	0.00
03/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1636	1806	1636	1806	20.00
03/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1636	1806	1636	1806	20.00
03/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1636	1806	1636	1806	20.00
03/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1636	1806	1636	1806	20.00
03/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1636	1806	1636	1806	20.00
03/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	18018	17692	18018	17692	0.00
03/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	1043	1364	1043	1364	0.00
03/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	23809	23360	23809	23360	0.00
03/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	482	682	482	682	0.00
03/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	25803	25321	25803	25321	0.00
03/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	368	535	368	535	0.00
03/01/2006	R157 On 02-February-06			Bond Future	7.4500	7.4680	146.3304	146.2023	140.00
03/01/2006	R157 On 04-May-06			Bond Future	7.4600	7.4780	142.1207	141.9871	0.00
03/01/2006	R157 On 03-August-06			Bond Future	7.4700	7.4840	144.6780	144.5395	0.00
03/01/2006	R186 On 02-February-06			Bond Future	7.0800	7.0960	138.3490	138.1427	0.00
03/01/2006	R186 On 04-May-06			Bond Future	7.0800	7.0930	140.8178	140.6130	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
03/01/2006	R186 On 03-August-06			Bond Future	7.0700	7.0890	138.0505	137.8334	0.00
03/01/2006	R194 On 02-February-06			Bond Future	7.1900	7.2130	109.6947	109.6538	50.00
03/01/2006	R194 On 04-May-06			Bond Future	7.1800	7.2070	106.5835	106.5421	0.00
03/01/2006	R194 On 03-August-06			Bond Future	7.1600	7.1880	108.4972	108.4523	0.00
03/01/2006	R201 On 02-February-06			Bond Future	7.4300	7.4460	109.5946	109.4933	0.00
03/01/2006	R201 On 04-May-06			Bond Future	7.4400	7.4560	111.5460	111.4469	0.00
03/01/2006	R201 On 03-August-06			Bond Future	7.4500	7.4650	109.1337	109.0240	0.00
03/01/2006	R203 On 02-February-06			Bond Future	7.4300	7.4410	109.6259	109.5059	0.00
03/01/2006	R203 On 04-May-06			Bond Future	7.4300	7.4480	107.4161	107.2900	0.00
03/01/2006	R203 On 03-August-06			Bond Future	7.4400	7.4520	109.3409	109.2167	0.00
03/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98262	97208	98262	97208	0.00
03/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98262	97208	98262	97208	0.00
03/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98262	97208	98262	97208	0.00
03/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98262	97208	98262	97208	0.00
03/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98262	97208	98262	97208	0.00
03/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98262	97208	98262	97208	0.00
03/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2376	2564	2376	2564	0.00
03/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2376	2564	2376	2564	0.00
03/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2376	2564	2376	2564	0.00
03/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2376	2564	2376	2564	0.00
03/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2376	2564	2376	2564	0.00
03/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2376	2564	2376	2564	0.00
03/01/2006	R204 On 02-February-06			Bond Future	7.4000	7.4150	105.9660	105.8389	0.00
03/01/2006	R204 On 04-May-06			Bond Future	7.4100	7.4210	107.8583	107.7329	0.00
03/01/2006	R204 On 03-August-06			Bond Future	7.4100	7.4260	105.7600	105.6280	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
03/01/2006	R207 On 02-February-06			Bond Future	7.3700	7.3790	99.4618	99.3420	0.00
03/01/2006	R207 On 04-May-06			Bond Future	7.3700	7.3860	101.2359	101.1089	0.00
03/01/2006	R207 On 03-August-06			Bond Future	7.3800	7.3900	99.4111	99.2856	0.00
04/01/2006	GOVI On 02-February-06			jGovi	237.9900	237.3390	237.9860	237.3390	506.00
04/01/2006	GOVI On 04-May-06			jGovi	242.2300	241.5700	242.2290	241.5700	220.00
04/01/2006	GOVI On 03-August-06			jGovi	246.5700	245.9070	246.5670	245.9070	0.00
04/01/2006	GOVI On 02-November-06			jGovi	250.9500	250.3050	250.9460	250.3050	0.00
04/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
04/01/2006	J153 On 31-August-10			jSwap	7.2300	7.2850	0.0117	0.0091	0.00
04/01/2006	J157 On 15-September-15			jSwap	7.3900	7.4440	0.0078	0.0040	0.00
04/01/2006	J186 On 21-December-26			jSwap	7.0000	7.0300	0.0537	0.0505	0.00
04/01/2006	J194 On 28-February-08			jSwap	7.1100	7.1850	0.0091	0.0073	0.00
04/01/2006	J201 On 22-December-14			jSwap	7.3700	7.4240	0.0088	0.0051	0.00
04/01/2006	J203 On 15-September-17			jSwap	7.3400	7.4020	0.0126	0.0079	0.00
04/01/2006	J204 On 21-December-18			jSwap	7.3400	7.3900	0.0134	0.0091	0.00
04/01/2006	J207 On 15-January-20			jSwap	7.3000	7.3440	0.0639	0.0599	0.00
04/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
04/01/2006	JFRA On 02-February-06			jFra	7.0900	7.1060	0.0174	0.0174	0.00
04/01/2006	JFRA On 01-February-07			jFra	7.0100	7.1550	0.0172	0.0175	500.00
04/01/2006	JFRA On 04-May-06			jFra	6.7900	6.9380	0.0166	0.0170	0.00
04/01/2006	JFRA On 03-May-07			jFra	7.1000	7.2370	0.0174	0.0177	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
04/01/2006	JFRA On 03-August-06			jFra	6.8500	7.0150	0.0168	0.0172	0.00
04/01/2006	JFRA On 02-August-07			jFra	7.1300	7.2550	0.0175	0.0178	0.00
04/01/2006	JFRA On 02-November-06			jFra	6.9000	7.0770	0.0169	0.0173	0.00
04/01/2006	JFRA On 01-November-07			jFra	7.2400	7.3530	0.0191	0.0194	0.00
04/01/2006	JN02 On 02-February-06			jNote	7.0100	7.1390	0.1306	0.1329	0.00
04/01/2006	JN05 On 02-February-06			jNote	7.3700	7.4580	0.3075	0.3103	0.00
04/01/2006	JN10 On 02-February-06			jNote	7.4600	7.5220	0.5244	0.5270	0.00
04/01/2006	JROD On 31-January-06			jRod	6.7000	6.7080	0.0031	0.0031	0.00
04/01/2006	JROD On 28-February-06			jRod	6.8100	6.8130	0.0027	0.0027	0.00
04/01/2006	JROD On 31-March-06			jRod	6.9500	6.9590	0.0024	0.0024	0.00
04/01/2006	JROD On 28-April-06			jRod	6.9200	6.9180	0.0051	0.0051	0.00
04/01/2006	JROD On 31-May-06			jRod	7.0000	7.0020	0.0047	0.0047	0.00
04/01/2006	JROD On 30-June-06			jRod	7.0700	7.0810	0.0043	0.0043	0.00
04/01/2006	JROD On 31-July-06			jRod	7.0100	7.0170	0.0071	0.0070	0.00
04/01/2006	JROD On 31-August-06			jRod	7.0500	7.0670	0.0067	0.0066	0.00
04/01/2006	R153 On 02-February-06			Bond Future	7.2400	7.3040	127.7742	127.4840	267.00
04/01/2006	R153 On 04-May-06			Bond Future	7.2400	7.3080	123.4647	123.1688	0.00
04/01/2006	R153 On 03-August-06			Bond Future	7.2300	7.3070	125.6774	125.3783	0.00
04/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7082	5615	7082	5615	0.00
04/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	4353	5788	4353	5788	0.00
04/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	18571	16779	18571	16779	0.00
04/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7766	8933	7766	8933	0.00
04/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	25552	23410	25552	23410	0.00
04/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4627	5444	4627	5444	0.00
04/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33504	31073	33504	31073	0.00

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04/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2568	3096	2568	3096	0.00
04/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42163	39518	42163	39518	0.00
04/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42163	39518	42163	39518	0.00
04/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42163	39518	42163	39518	0.00
04/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42163	39518	42163	39518	0.00
04/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42163	39518	42163	39518	0.00
04/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1321	1636	1321	1636	20.00
04/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1321	1636	1321	1636	20.00
04/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1321	1636	1321	1636	20.00
04/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1321	1636	1321	1636	20.00
04/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1321	1636	1321	1636	20.00
04/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	20544	18018	20544	18018	0.00
04/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	666	1043	666	1043	0.00
04/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	26519	23809	26519	23809	0.00
04/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	289	482	289	482	0.00
04/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28553	25803	28553	25803	0.00
04/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	216	368	216	368	0.00
04/01/2006	R157 On 02-February-06			Bond Future	7.4000	7.4530	146.8188	146.3304	140.00
04/01/2006	R157 On 04-May-06			Bond Future	7.4000	7.4620	142.6145	142.1207	0.00
04/01/2006	R157 On 03-August-06			Bond Future	7.4100	7.4670	145.1685	144.6780	0.00
04/01/2006	R186 On 02-February-06			Bond Future	7.0500	7.0810	138.7628	138.3490	0.00
04/01/2006	R186 On 04-May-06			Bond Future	7.0500	7.0780	141.2426	140.8178	0.00
04/01/2006	R186 On 03-August-06			Bond Future	7.0400	7.0730	138.4725	138.0505	0.00
04/01/2006	R194 On 02-February-06			Bond Future	7.1000	7.1920	109.8799	109.6947	50.00
04/01/2006	R194 On 04-May-06			Bond Future	7.0700	7.1830	106.7733	106.5835	0.00
04/01/2006	R194 On 03-August-06			Bond Future	7.0300	7.1580	108.6844	108.4972	0.00

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04/01/2006	R201 On 02-February-06			Bond Future	7.3800	7.4310	109.9738	109.5946	0.00
04/01/2006	R201 On 04-May-06			Bond Future	7.3800	7.4410	111.9367	111.5460	0.00
04/01/2006	R201 On 03-August-06			Bond Future	7.3900	7.4480	109.5220	109.1337	0.00
04/01/2006	R203 On 02-February-06			Bond Future	7.3700	7.4260	110.1159	109.6259	0.00
04/01/2006	R203 On 04-May-06			Bond Future	7.3700	7.4320	107.9146	107.4161	0.00
04/01/2006	R203 On 03-August-06			Bond Future	7.3700	7.4360	109.8474	109.3409	0.00
04/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	102959	98262	102959	98262	0.00
04/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	102959	98262	102959	98262	0.00
04/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	102959	98262	102959	98262	0.00
04/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	102959	98262	102959	98262	0.00
04/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	102959	98262	102959	98262	0.00
04/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	102959	98262	102959	98262	0.00
04/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2007	2376	2007	2376	0.00
04/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2007	2376	2007	2376	0.00
04/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2007	2376	2007	2376	0.00
04/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2007	2376	2007	2376	0.00
04/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2007	2376	2007	2376	0.00
04/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2007	2376	2007	2376	0.00
04/01/2006	R204 On 02-February-06			Bond Future	7.3500	7.4000	106.3997	105.9660	0.00
04/01/2006	R204 On 04-May-06			Bond Future	7.3500	7.4060	108.3033	107.8583	0.00
04/01/2006	R204 On 03-August-06			Bond Future	7.3600	7.4100	106.2074	105.7600	0.00
04/01/2006	R207 On 02-February-06			Bond Future	7.3200	7.3650	99.8225	99.4618	0.00
04/01/2006	R207 On 04-May-06			Bond Future	7.3300	7.3710	101.6095	101.2359	0.00
04/01/2006	R207 On 03-August-06			Bond Future	7.3300	7.3750	99.7806	99.4111	0.00
05/01/2006	GOVI On 02-February-06			jGovi	237.9400	237.9860	237.9400	237.9860	506.00
05/01/2006	GOVI On 04-May-06			jGovi	242.1700	242.2290	242.1730	242.2290	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2006	GOVI On 03-August-06			jGovi	246.4900	246.5670	246.4910	246.5670	0.00
05/01/2006	GOVI On 02-November-06			jGovi	250.8500	250.9460	250.8480	250.9460	0.00
05/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
05/01/2006	J153 On 31-August-10			jSwap	7.2300	7.2250	0.0116	0.0117	0.00
05/01/2006	J157 On 15-September-15			jSwap	7.4000	7.3910	0.0075	0.0078	0.00
05/01/2006	J186 On 21-December-26			jSwap	7.0100	7.0020	0.0530	0.0537	0.00
05/01/2006	J194 On 28-February-08			jSwap	7.1100	7.1070	0.0091	0.0091	0.00
05/01/2006	J201 On 22-December-14			jSwap	7.3800	7.3680	0.0080	0.0088	0.00
05/01/2006	J203 On 15-September-17			jSwap	7.3500	7.3440	0.0122	0.0126	0.00
05/01/2006	J204 On 21-December-18			jSwap	7.3500	7.3390	0.0129	0.0134	0.00
05/01/2006	J207 On 15-January-20			jSwap	7.3100	7.3020	0.0634	0.0639	0.00
05/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
05/01/2006	JFRA On 02-February-06			jFra	7.0900	7.0930	0.0174	0.0174	0.00
05/01/2006	JFRA On 01-February-07			jFra	7.0700	7.0070	0.0173	0.0172	500.00
05/01/2006	JFRA On 04-May-06			jFra	6.8400	6.7880	0.0168	0.0166	0.00
05/01/2006	JFRA On 03-May-07			jFra	7.1700	7.0970	0.0176	0.0174	0.00
05/01/2006	JFRA On 03-August-06			jFra	6.8700	6.8480	0.0169	0.0168	0.00
05/01/2006	JFRA On 02-August-07			jFra	7.1900	7.1260	0.0176	0.0175	0.00
05/01/2006	JFRA On 02-November-06			jFra	6.9500	6.8950	0.0170	0.0169	0.00
05/01/2006	JFRA On 01-November-07			jFra	7.2100	7.2350	0.0190	0.0191	0.00
05/01/2006	JN02 On 02-February-06			jNote	7.0500	7.0090	0.1313	0.1306	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
05/01/2006	JN05 On 02-February-06			jNote	7.3800	7.3730	0.3078	0.3075	0.00
05/01/2006	JN10 On 02-February-06			jNote	7.4700	7.4590	0.5250	0.5244	0.00
05/01/2006	JROD On 31-January-06			jRod	6.7000	6.7020	0.0031	0.0031	0.00
05/01/2006	JROD On 28-February-06			jRod	6.8100	6.8050	0.0027	0.0027	0.00
05/01/2006	JROD On 31-March-06			jRod	6.9500	6.9530	0.0024	0.0024	0.00
05/01/2006	JROD On 28-April-06			jRod	6.9100	6.9160	0.0051	0.0051	0.00
05/01/2006	JROD On 31-May-06			jRod	6.9800	6.9970	0.0048	0.0047	0.00
05/01/2006	JROD On 30-June-06			jRod	7.0500	7.0710	0.0045	0.0043	0.00
05/01/2006	JROD On 31-July-06			jRod	6.9800	7.0060	0.0073	0.0071	0.00
05/01/2006	JROD On 31-August-06			jRod	7.0300	7.0520	0.0069	0.0067	0.00
05/01/2006	R153 On 02-February-06			Bond Future	7.2400	7.2370	127.7786	127.7742	267.00
05/01/2006	R153 On 04-May-06			Bond Future	7.2400	7.2360	123.4647	123.4647	0.00
05/01/2006	R153 On 03-August-06			Bond Future	7.2300	7.2300	125.6618	125.6774	0.00
05/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7011	7082	7011	7082	0.00
05/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	4239	4353	4239	4353	0.00
05/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	18522	18571	18522	18571	0.00
05/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7717	7766	7717	7766	0.00
05/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	25511	25552	25511	25552	0.00
05/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4586	4627	4586	4627	0.00
05/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33473	33504	33473	33504	0.00
05/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2537	2568	2537	2568	0.00
05/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42142	42163	42142	42163	0.00
05/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42142	42163	42142	42163	0.00
05/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42142	42163	42142	42163	0.00
05/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42142	42163	42142	42163	0.00
05/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42142	42163	42142	42163	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
05/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1300	1321	1300	1321	20.00
05/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1300	1321	1300	1321	20.00
05/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1300	1321	1300	1321	20.00
05/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1300	1321	1300	1321	20.00
05/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1300	1321	1300	1321	20.00
05/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	20540	20544	20540	20544	0.00
05/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	619	666	619	666	0.00
05/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	26535	26519	26535	26519	0.00
05/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	263	289	263	289	0.00
05/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28575	28553	28575	28553	0.00
05/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	195	216	195	216	0.00
05/01/2006	R157 On 02-February-06			Bond Future	7.4000	7.3960	146.7758	146.8188	140.00
05/01/2006	R157 On 04-May-06			Bond Future	7.4100	7.4030	142.5726	142.6145	0.00
05/01/2006	R157 On 03-August-06			Bond Future	7.4100	7.4070	145.1111	145.1685	0.00
05/01/2006	R186 On 02-February-06			Bond Future	7.0600	7.0510	138.6937	138.7628	0.00
05/01/2006	R186 On 04-May-06			Bond Future	7.0500	7.0470	141.1740	141.2426	0.00
05/01/2006	R186 On 03-August-06			Bond Future	7.0500	7.0420	138.3907	138.4725	0.00
05/01/2006	R194 On 02-February-06			Bond Future	7.1000	7.0970	109.8818	109.8799	50.00
05/01/2006	R194 On 04-May-06			Bond Future	7.0800	7.0730	106.7699	106.7733	0.00
05/01/2006	R194 On 03-August-06			Bond Future	7.0400	7.0330	108.6724	108.6844	0.00
05/01/2006	R201 On 02-February-06			Bond Future	7.3900	7.3750	109.9060	109.9738	0.00
05/01/2006	R201 On 04-May-06			Bond Future	7.3900	7.3820	111.8637	111.9367	0.00
05/01/2006	R201 On 03-August-06			Bond Future	7.4000	7.3880	109.4442	109.5220	0.00
05/01/2006	R203 On 02-February-06			Bond Future	7.3700	7.3650	110.0837	110.1159	0.00
05/01/2006	R203 On 04-May-06			Bond Future	7.3700	7.3690	107.8749	107.9146	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
05/01/2006	R203 On 03-August-06			Bond Future	7.3800	7.3710	109.7927	109.8474	0.00
05/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	102426	102959	102426	102959	0.00
05/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	102426	102959	102426	102959	0.00
05/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	102426	102959	102426	102959	0.00
05/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	102426	102959	102426	102959	0.00
05/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	102426	102959	102426	102959	0.00
05/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	102426	102959	102426	102959	0.00
05/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2021	2007	2021	2007	0.00
05/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2021	2007	2021	2007	0.00
05/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2021	2007	2021	2007	0.00
05/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2021	2007	2021	2007	0.00
05/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2021	2007	2021	2007	0.00
05/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2021	2007	2021	2007	0.00
05/01/2006	R204 On 02-February-06			Bond Future	7.3500	7.3490	106.3656	106.3997	0.00
05/01/2006	R204 On 04-May-06			Bond Future	7.3600	7.3530	108.2528	108.3033	0.00
05/01/2006	R204 On 03-August-06			Bond Future	7.3600	7.3560	106.1493	106.2074	0.00
05/01/2006	R207 On 02-February-06			Bond Future	7.3300	7.3230	99.7966	99.8225	0.00
05/01/2006	R207 On 04-May-06			Bond Future	7.3300	7.3270	101.5755	101.6095	0.00
05/01/2006	R207 On 03-August-06			Bond Future	7.3400	7.3310	99.7385	99.7806	0.00
06/01/2006	GOVI On 02-February-06			jGovi	238.2700	237.9400	238.2710	237.9400	506.00
06/01/2006	GOVI On 04-May-06			jGovi	242.5000	242.1730	242.5040	242.1730	220.00
06/01/2006	GOVI On 03-August-06			jGovi	246.8100	246.4910	246.8090	246.4910	0.00
06/01/2006	GOVI On 02-November-06			jGovi	251.1500	250.8480	251.1450	250.8480	0.00
06/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
06/01/2006	J153 On 31-August-10			jSwap	7.2000	7.2260	0.0128	0.0116	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
06/01/2006	J157 On 15-September-15			jSwap	7.3700	7.3960	0.0091	0.0075	0.00
06/01/2006	J186 On 21-December-26			jSwap	6.9800	7.0080	0.0557	0.0530	0.00
06/01/2006	J194 On 28-February-08			jSwap	7.0800	7.1070	0.0096	0.0091	0.00
06/01/2006	J201 On 22-December-14			jSwap	7.3500	7.3790	0.0099	0.0080	0.00
06/01/2006	J203 On 15-September-17			jSwap	7.3300	7.3490	0.0142	0.0122	0.00
06/01/2006	J204 On 21-December-18			jSwap	7.3200	7.3450	0.0154	0.0129	0.00
06/01/2006	J207 On 15-January-20			jSwap	7.2800	7.3080	0.0663	0.0634	0.00
06/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
06/01/2006	JFRA On 02-February-06			jFra	7.0900	7.0920	0.0174	0.0174	0.00
06/01/2006	JFRA On 01-February-07			jFra	7.0500	7.0680	0.0173	0.0173	500.00
06/01/2006	JFRA On 04-May-06			jFra	6.8200	6.8360	0.0167	0.0168	0.00
06/01/2006	JFRA On 03-May-07			jFra	7.1500	7.1690	0.0175	0.0176	0.00
06/01/2006	JFRA On 03-August-06			jFra	6.8500	6.8730	0.0168	0.0169	0.00
06/01/2006	JFRA On 02-August-07			jFra	7.2100	7.1850	0.0176	0.0176	0.00
06/01/2006	JFRA On 02-November-06			jFra	6.9100	6.9450	0.0169	0.0170	0.00
06/01/2006	JFRA On 01-November-07			jFra	7.2600	7.2110	0.0191	0.0190	0.00
06/01/2006	JN02 On 02-February-06			jNote	7.0400	7.0450	0.1312	0.1313	0.00
06/01/2006	JN05 On 02-February-06			jNote	7.3600	7.3840	0.3069	0.3078	0.00
06/01/2006	JN10 On 02-February-06			jNote	7.4500	7.4730	0.5240	0.5250	0.00
06/01/2006	JROD On 31-January-06			jRod	6.5500	6.7030	0.0031	0.0031	0.00
06/01/2006	JROD On 28-February-06			jRod	6.6500	6.8080	0.0028	0.0027	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
06/01/2006	JROD On 31-March-06			jRod	6.8000	6.9500	0.0024	0.0024	0.00
06/01/2006	JROD On 28-April-06			jRod	6.8300	6.9080	0.0052	0.0051	0.00
06/01/2006	JROD On 31-May-06			jRod	6.9000	6.9800	0.0049	0.0048	0.00
06/01/2006	JROD On 30-June-06			jRod	6.9700	7.0450	0.0045	0.0045	0.00
06/01/2006	JROD On 31-July-06			jRod	6.9300	6.9830	0.0073	0.0073	0.00
06/01/2006	JROD On 31-August-06			jRod	6.9700	7.0250	0.0070	0.0069	0.00
06/01/2006	R153 On 02-February-06			Bond Future	7.2100	7.2360	127.9132	127.7786	267.00
06/01/2006	R153 On 04-May-06			Bond Future	7.2000	7.2360	123.5965	123.4647	0.00
06/01/2006	R153 On 03-August-06			Bond Future	7.2000	7.2340	125.7903	125.6618	0.00
06/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7724	7011	7724	7011	0.00
06/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	3606	4239	3606	4239	0.00
06/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19329	18522	19329	18522	0.00
06/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7206	7717	7206	7717	0.00
06/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	26475	25511	26475	25511	0.00
06/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4232	4586	4232	4586	0.00
06/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	34565	33473	34565	33473	0.00
06/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2310	2537	2310	2537	0.00
06/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43327	42142	43327	42142	0.00
06/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43327	42142	43327	42142	0.00
06/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43327	42142	43327	42142	0.00
06/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43327	42142	43327	42142	0.00
06/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43327	42142	43327	42142	0.00
06/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1167	1300	1167	1300	20.00
06/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1167	1300	1167	1300	20.00
06/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1167	1300	1167	1300	20.00
06/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1167	1300	1167	1300	20.00
06/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1167	1300	1167	1300	20.00
06/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	21738	20540	21738	20540	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
06/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	471	619	471	619	0.00
06/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	27809	26535	27809	26535	0.00
06/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	191	263	191	263	0.00
06/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	29865	28575	29865	28575	0.00
06/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	139	195	139	195	0.00
06/01/2006	R157 On 02-February-06			Bond Future	7.3800	7.4010	146.9993	146.7758	140.00
06/01/2006	R157 On 04-May-06			Bond Future	7.3800	7.4080	142.7908	142.5726	0.00
06/01/2006	R157 On 03-August-06			Bond Future	7.3900	7.4140	145.3243	145.1111	0.00
06/01/2006	R186 On 02-February-06			Bond Future	7.0300	7.0560	139.0537	138.6937	0.00
06/01/2006	R186 On 04-May-06			Bond Future	7.0300	7.0520	141.5177	141.1740	0.00
06/01/2006	R186 On 03-August-06			Bond Future	7.0200	7.0480	138.7322	138.3907	0.00
06/01/2006	R194 On 02-February-06			Bond Future	7.0700	7.0960	109.9424	109.8818	50.00
06/01/2006	R194 On 04-May-06			Bond Future	7.0400	7.0750	106.8286	106.7699	0.00
06/01/2006	R194 On 03-August-06			Bond Future	7.0100	7.0410	108.7249	108.6724	0.00
06/01/2006	R201 On 02-February-06			Bond Future	7.3500	7.3850	110.1165	109.9060	0.00
06/01/2006	R201 On 04-May-06			Bond Future	7.3600	7.3930	112.0695	111.8637	0.00
06/01/2006	R201 On 03-August-06			Bond Future	7.3700	7.4000	109.6454	109.4442	0.00
06/01/2006	R203 On 02-February-06			Bond Future	7.3400	7.3690	110.2853	110.0837	0.00
06/01/2006	R203 On 04-May-06			Bond Future	7.3500	7.3740	108.0815	107.8749	0.00
06/01/2006	R203 On 03-August-06			Bond Future	7.3500	7.3780	109.9961	109.7927	0.00
06/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	104312	102426	104312	102426	0.00
06/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	104312	102426	104312	102426	0.00
06/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	104312	102426	104312	102426	0.00
06/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	104312	102426	104312	102426	0.00
06/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	104312	102426	104312	102426	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
06/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	104312	102426	104312	102426	0.00
06/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1874	2021	1874	2021	0.00
06/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1874	2021	1874	2021	0.00
06/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1874	2021	1874	2021	0.00
06/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1874	2021	1874	2021	0.00
06/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1874	2021	1874	2021	0.00
06/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1874	2021	1874	2021	0.00
06/01/2006	R204 On 02-February-06			Bond Future	7.3200	7.3530	106.6218	106.3656	0.00
06/01/2006	R204 On 04-May-06			Bond Future	7.3300	7.3590	108.5140	108.2528	0.00
06/01/2006	R204 On 03-August-06			Bond Future	7.3300	7.3630	106.4071	106.1493	0.00
06/01/2006	R207 On 02-February-06			Bond Future	7.2900	7.3260	100.0811	99.7966	0.00
06/01/2006	R207 On 04-May-06			Bond Future	7.3000	7.3310	101.8569	101.5755	0.00
06/01/2006	R207 On 03-August-06			Bond Future	7.3000	7.3360	100.0251	99.7385	0.00