



Derivatives Weekly Statistics Report

From 2006/01/30 To 2006/02/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2006	GOVI On 02-February-06			jGovi	237.2200	237.1430	237.2170	237.1430	0.00
30/01/2006	GOVI On 01-February-07			jGovi	254.7500	254.6450	254.7500	254.6450	0.00
30/01/2006	GOVI On 04-May-06			jGovi	241.4000	241.3280	241.4000	241.3280	699.00
30/01/2006	GOVI On 03-August-06			jGovi	245.7900	245.7080	245.7890	245.7080	0.00
30/01/2006	GOVI On 02-November-06			jGovi	250.2600	250.1670	250.2600	250.1670	0.00
30/01/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
30/01/2006	J153 On 31-August-10			jSwap	7.3000	7.2960	0.0087	0.0087	0.00
30/01/2006	J157 On 15-September-15			jSwap	7.4400	7.4540	0.0040	0.0033	0.00
30/01/2006	J186 On 21-December-26			jSwap	7.0600	7.0740	0.0471	0.0458	0.00
30/01/2006	J194 On 28-February-08			jSwap	7.1900	7.1840	0.0071	0.0073	0.00
30/01/2006	J201 On 22-December-14			jSwap	7.4400	7.4470	0.0042	0.0036	0.00
30/01/2006	J203 On 15-September-17			jSwap	7.4100	7.4150	0.0073	0.0069	0.00
30/01/2006	J204 On 21-December-18			jSwap	7.4100	7.4140	0.0072	0.0072	0.00
30/01/2006	J207 On 15-January-20			jSwap	7.3900	7.3880	0.0532	0.0529	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
30/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
30/01/2006	JFRA On 02-February-06			jFra	7.0700	7.0720	0.0173	0.0173	0.00
30/01/2006	JFRA On 01-February-07			jFra	7.2900	7.2830	0.0178	0.0178	500.00
30/01/2006	JFRA On 04-May-06			jFra	7.0200	6.9940	0.0172	0.0171	0.00
30/01/2006	JFRA On 03-May-07			jFra	7.3900	7.4000	0.0181	0.0181	0.00
30/01/2006	JFRA On 03-August-06			jFra	7.0700	7.0280	0.0173	0.0172	0.00
30/01/2006	JFRA On 02-August-07			jFra	7.4700	7.4770	0.0183	0.0183	0.00
30/01/2006	JFRA On 02-November-06			jFra	7.1600	7.1480	0.0175	0.0175	0.00
30/01/2006	JFRA On 01-November-07			jFra	7.5000	7.4660	0.0198	0.0197	0.00
30/01/2006	JN02 On 02-February-06			jNote	7.2400	7.2280	0.1347	0.1345	0.00
30/01/2006	JN02 On 04-May-06			jNote	7.2900	7.2810	0.1355	0.1354	0.00
30/01/2006	JN02 On 03-August-06			jNote	7.3600	7.3490	0.1367	0.1365	0.00
30/01/2006	JN02 On 02-November-06			jNote	7.4200	7.4180	0.1377	0.1377	0.00
30/01/2006	JN05 On 02-February-06			jNote	7.4800	7.4790	0.3109	0.3108	0.00
30/01/2006	JN05 On 04-May-06			jNote	7.5200	7.5180	0.3121	0.3121	0.00
30/01/2006	JN05 On 03-August-06			jNote	7.5600	7.5620	0.3134	0.3135	0.00
30/01/2006	JN05 On 02-November-06			jNote	7.6000	7.6030	0.3145	0.3148	0.00
30/01/2006	JN10 On 02-February-06			jNote	7.5600	7.5540	0.5288	0.5285	0.00
30/01/2006	JN10 On 04-May-06			jNote	7.5800	7.5720	0.5293	0.5291	0.00
30/01/2006	JN10 On 03-August-06			jNote	7.6000	7.5920	0.5300	0.5297	0.00
30/01/2006	JN10 On 02-November-06			jNote	7.6200	7.6100	0.5305	0.5302	0.00
30/01/2006	JROD On 31-January-06			jRod	6.6700	6.5210	0.0000	0.0032	0.00
30/01/2006	JROD On 28-February-06			jRod	6.7200	6.5670	0.0030	0.0030	0.00
30/01/2006	JROD On 31-March-06			jRod	6.8400	6.6920	0.0027	0.0027	0.00
30/01/2006	JROD On 28-April-06			jRod	6.8500	6.7800	0.0054	0.0054	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
30/01/2006	JROD On 31-May-06			jRod	6.9300	6.8540	0.0051	0.0051	0.00
30/01/2006	JROD On 30-June-06			jRod	6.9800	6.9100	0.0048	0.0048	0.00
30/01/2006	JROD On 31-July-06			jRod	6.9300	6.8830	0.0077	0.0077	0.00
30/01/2006	JROD On 31-August-06			jRod	6.9700	6.9180	0.0074	0.0074	0.00
30/01/2006	R153 On 02-February-06			Bond Future	7.3100	7.3120	127.4494	127.4494	263.00
30/01/2006	R153 On 01-February-07			Bond Future	7.3200	7.3260	123.2157	123.2020	0.00
30/01/2006	R153 On 04-May-06			Bond Future	7.3200	7.3210	123.1155	123.1155	10.00
30/01/2006	R153 On 03-August-06			Bond Future	7.3100	7.3140	125.3551	125.3512	0.00
30/01/2006	R153 On 02-November-06			Bond Future	7.3100	7.3140	121.0448	121.0375	0.00
30/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	1555	2298	1555	2298	0.00
30/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	2074	2817	2074	2817	0.00
30/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46700	46703	46700	46703	0.00
30/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46700	46703	46700	46703	0.00
30/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4309	4386	4309	4386	0.00
30/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4309	4386	4309	4386	0.00
30/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15026	15194	15026	15194	0.00
30/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7713	7881	7713	7881	0.00
30/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21794	21936	21794	21936	0.00
30/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4362	4503	4362	4503	0.00
30/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29697	29802	29697	29802	0.00
30/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2253	2358	2253	2358	0.00
30/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38406	38474	38406	38474	0.00
30/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38406	38474	38406	38474	0.00
30/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38406	38474	38406	38474	0.00
30/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38406	38474	38406	38474	0.00
30/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38406	38474	38406	38474	0.00
30/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1057	1125	1057	1125	20.00
30/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1057	1125	1057	1125	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1057	1125	1057	1125	20.00
30/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1057	1125	1057	1125	20.00
30/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1057	1125	1057	1125	20.00
30/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	16630	16647	16630	16647	0.00
30/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	0	17	0	17	0.00
30/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	22981	22982	22981	22982	0.00
30/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	1	0	1	0.00
30/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	25089	25089	25089	25089	0.00
30/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19564	19607	19564	19607	0.00
30/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12725	12841	12725	12841	0.00
30/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25799	25835	25799	25835	0.00
30/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9942	10052	9942	10052	0.00
30/01/2006	R157 On 02-February-06			Bond Future	7.4500	7.4620	146.3475	146.2535	138.00
30/01/2006	R157 On 01-February-07			Bond Future	7.4800	7.4960	143.0250	142.9166	0.00
30/01/2006	R157 On 04-May-06			Bond Future	7.4600	7.4740	142.1123	142.0205	7.00
30/01/2006	R157 On 03-August-06			Bond Future	7.4700	7.4760	144.6943	144.6047	0.00
30/01/2006	R157 On 02-November-06			Bond Future	7.4700	7.4830	140.5038	140.4004	0.00
30/01/2006	R186 On 02-February-06			Bond Future	7.1100	7.1200	137.9507	137.8138	0.00
30/01/2006	R186 On 01-February-07			Bond Future	7.0900	7.1050	137.3613	137.1880	0.00
30/01/2006	R186 On 04-May-06			Bond Future	7.1100	7.1200	140.3814	140.2454	0.00
30/01/2006	R186 On 03-August-06			Bond Future	7.1000	7.1140	137.6439	137.4953	0.00
30/01/2006	R186 On 02-November-06			Bond Future	7.1000	7.1080	140.1475	139.9864	0.00
30/01/2006	R194 On 02-February-06			Bond Future	7.1900	7.1830	109.6928	109.7123	0.00
30/01/2006	R194 On 01-February-07			Bond Future	7.1000	7.0890	107.2987	107.3080	0.00
30/01/2006	R194 On 04-May-06			Bond Future	7.1900	7.1820	106.5663	106.5852	50.00
30/01/2006	R194 On 03-August-06			Bond Future	7.1500	7.1420	108.5032	108.5211	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
30/01/2006	R194 On 02-November-06			Bond Future	7.1200	7.1070	105.4084	105.4224	0.00
30/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9196	9279	9196	9279	0.00
30/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2527	2518	2527	2518	0.00
30/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13036	13126	13036	13126	0.00
30/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1296	1293	1296	1293	0.00
30/01/2006	R201 On 02-February-06			Bond Future	7.4400	7.4510	109.5271	109.4596	0.00
30/01/2006	R201 On 01-February-07			Bond Future	7.4700	7.4830	108.6354	108.5493	0.00
30/01/2006	R201 On 04-May-06			Bond Future	7.4500	7.4640	111.4601	111.3942	0.00
30/01/2006	R201 On 03-August-06			Bond Future	7.4600	7.4690	109.0756	108.9982	0.00
30/01/2006	R201 On 02-November-06			Bond Future	7.4600	7.4730	111.0542	110.9785	0.00
30/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	26148	25802	26148	25802	0.00
30/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24244	24759	24244	24759	0.00
30/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	84512	83984	84512	83984	0.00
30/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7030	7258	7030	7258	0.00
30/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96535	95956	96535	95956	0.00
30/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4861	5038	4861	5038	0.00
30/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9156	9024	9156	9024	0.00
30/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	54546	55275	54546	55275	0.00
30/01/2006	R203 On 02-February-06			Bond Future	7.4300	7.4360	109.5859	109.5459	0.00
30/01/2006	R203 On 01-February-07			Bond Future	7.4500	7.4600	109.0480	108.9879	0.00
30/01/2006	R203 On 04-May-06			Bond Future	7.4400	7.4450	107.3530	107.3136	0.00
30/01/2006	R203 On 03-August-06			Bond Future	7.4400	7.4460	109.3099	109.2633	0.00
30/01/2006	R203 On 02-November-06			Bond Future	7.4400	7.4500	107.1295	107.0760	0.00
30/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	96333	95918	96333	95918	0.00
30/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	96333	95918	96333	95918	0.00
30/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	96333	95918	96333	95918	0.00
30/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	96333	95918	96333	95918	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
30/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	96333	95918	96333	95918	0.00
30/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	96333	95918	96333	95918	0.00
30/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	758	808	758	808	0.00
30/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	758	808	758	808	0.00
30/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	758	808	758	808	0.00
30/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	758	808	758	808	0.00
30/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	758	808	758	808	0.00
30/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	758	808	758	808	0.00
30/01/2006	R204 On 02-February-06			Bond Future	7.4200	7.4210	105.7881	105.7881	0.00
30/01/2006	R204 On 01-February-07			Bond Future	7.4400	7.4410	105.3916	105.3755	0.00
30/01/2006	R204 On 04-May-06			Bond Future	7.4300	7.4300	107.6577	107.6577	0.00
30/01/2006	R204 On 03-August-06			Bond Future	7.4300	7.4320	105.5785	105.5785	0.00
30/01/2006	R204 On 02-November-06			Bond Future	7.4300	7.4340	107.5034	107.4953	0.00
30/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	56738	56808	56738	56808	0.00
30/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	11943	12094	11943	12094	0.00
30/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	71167	71206	71167	71206	0.00
30/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7440	7560	7440	7560	0.00
30/01/2006	R207 On 02-February-06			Bond Future	7.4000	7.3950	99.1882	99.2053	0.00
30/01/2006	R207 On 01-February-07			Bond Future	7.4100	7.4100	99.1084	99.1166	0.00
30/01/2006	R207 On 04-May-06			Bond Future	7.4100	7.4040	100.9400	100.9569	0.00
30/01/2006	R207 On 03-August-06			Bond Future	7.4100	7.4060	99.1352	99.1519	0.00
30/01/2006	R207 On 02-November-06			Bond Future	7.4100	7.4060	100.9346	100.9511	0.00
31/01/2006	GOVI On 02-February-06			jGovi	238.0500	237.2170	238.0470	237.2170	0.00
31/01/2006	GOVI On 01-February-07			jGovi	255.5600	254.7500	255.5620	254.7500	0.00
31/01/2006	GOVI On 04-May-06			jGovi	242.2400	241.4000	242.2430	241.4000	699.00
31/01/2006	GOVI On 03-August-06			jGovi	246.6400	245.7890	246.6360	245.7890	0.00
31/01/2006	GOVI On 02-November-06			jGovi	251.1000	250.2600	251.0970	250.2600	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
31/01/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
31/01/2006	J153 On 31-August-10			jSwap	7.2400	7.2950	0.0113	0.0087	0.00
31/01/2006	J157 On 15-September-15			jSwap	7.3900	7.4440	0.0082	0.0040	0.00
31/01/2006	J186 On 21-December-26			jSwap	6.9900	7.0630	0.0556	0.0471	0.00
31/01/2006	J194 On 28-February-08			jSwap	7.1400	7.1920	0.0083	0.0071	0.00
31/01/2006	J201 On 22-December-14			jSwap	7.3500	7.4370	0.0097	0.0042	0.00
31/01/2006	J203 On 15-September-17			jSwap	7.3400	7.4100	0.0127	0.0073	0.00
31/01/2006	J204 On 21-December-18			jSwap	7.3500	7.4140	0.0130	0.0072	0.00
31/01/2006	J207 On 15-January-20			jSwap	7.3200	7.3850	0.0589	0.0532	0.00
31/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
31/01/2006	JFRA On 02-February-06			jFra	7.0600	7.0670	0.0173	0.0173	0.00
31/01/2006	JFRA On 01-February-07			jFra	7.2400	7.2860	0.0177	0.0178	500.00
31/01/2006	JFRA On 04-May-06			jFra	6.9900	7.0210	0.0171	0.0172	0.00
31/01/2006	JFRA On 03-May-07			jFra	7.3400	7.3910	0.0180	0.0181	0.00
31/01/2006	JFRA On 03-August-06			jFra	7.0200	7.0650	0.0172	0.0173	0.00
31/01/2006	JFRA On 02-August-07			jFra	7.4200	7.4690	0.0182	0.0183	0.00
31/01/2006	JFRA On 02-November-06			jFra	7.1300	7.1640	0.0175	0.0175	0.00
31/01/2006	JFRA On 01-November-07			jFra	7.4500	7.5040	0.0196	0.0198	0.00
31/01/2006	JN02 On 02-February-06			jNote	7.2000	7.2410	0.1340	0.1347	0.00
31/01/2006	JN02 On 04-May-06			jNote	7.2500	7.2930	0.1348	0.1355	0.00
31/01/2006	JN02 On 03-August-06			jNote	7.3100	7.3590	0.1358	0.1367	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
31/01/2006	JN02 On 02-November-06			jNote	7.3700	7.4210	0.1368	0.1377	0.00
31/01/2006	JN05 On 02-February-06			jNote	7.4200	7.4820	0.3087	0.3109	0.00
31/01/2006	JN05 On 04-May-06			jNote	7.4500	7.5190	0.3098	0.3121	0.00
31/01/2006	JN05 On 03-August-06			jNote	7.4900	7.5600	0.3111	0.3134	0.00
31/01/2006	JN05 On 02-November-06			jNote	7.5300	7.5980	0.3122	0.3145	0.00
31/01/2006	JN10 On 02-February-06			jNote	7.4900	7.5600	0.5255	0.5288	0.00
31/01/2006	JN10 On 04-May-06			jNote	7.5100	7.5770	0.5260	0.5293	0.00
31/01/2006	JN10 On 03-August-06			jNote	7.5300	7.5970	0.5265	0.5300	0.00
31/01/2006	JN10 On 02-November-06			jNote	7.5400	7.6150	0.5269	0.5305	0.00
31/01/2006	JROD On 31-January-06			jRod	6.7500	6.6700	0.0000	0.0000	0.00
31/01/2006	JROD On 28-February-06			jRod	6.7200	6.7160	0.0030	0.0030	0.00
31/01/2006	JROD On 31-March-06			jRod	6.8400	6.8370	0.0027	0.0027	0.00
31/01/2006	JROD On 28-April-06			jRod	6.9700	6.8540	0.0022	0.0054	0.00
31/01/2006	JROD On 31-May-06			jRod	6.9300	6.9260	0.0051	0.0051	0.00
31/01/2006	JROD On 30-June-06			jRod	6.9800	6.9810	0.0048	0.0048	0.00
31/01/2006	JROD On 31-July-06			jRod	7.0300	6.9310	0.0045	0.0077	0.00
31/01/2006	JROD On 31-August-06			jRod	6.9700	6.9680	0.0074	0.0074	0.00
31/01/2006	R153 On 02-February-06			Bond Future	7.2500	7.3120	127.7352	127.4494	264.00
31/01/2006	R153 On 01-February-07			Bond Future	7.2400	7.3220	123.4826	123.2157	0.00
31/01/2006	R153 On 04-May-06			Bond Future	7.2500	7.3210	123.4030	123.1155	13.00
31/01/2006	R153 On 03-August-06			Bond Future	7.2400	7.3130	125.6424	125.3551	0.00
31/01/2006	R153 On 02-November-06			Bond Future	7.2400	7.3120	121.3264	121.0448	0.00
31/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	2929	1555	2929	1555	0.00
31/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	590	2074	590	2074	0.00
31/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49035	46700	49035	46700	0.00
31/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49035	46700	49035	46700	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
31/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3829	4309	3829	4309	0.00
31/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3829	4309	3829	4309	0.00
31/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	16779	15026	16779	15026	0.00
31/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6591	7713	6591	7713	0.00
31/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23928	21794	23928	21794	0.00
31/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3620	4362	3620	4362	0.00
31/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	32131	29697	32131	29697	0.00
31/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1811	2253	1811	2253	0.00
31/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41045	38406	41045	38406	0.00
31/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41045	38406	41045	38406	0.00
31/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41045	38406	41045	38406	0.00
31/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41045	38406	41045	38406	0.00
31/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41045	38406	41045	38406	0.00
31/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	821	1057	821	1057	20.00
31/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	821	1057	821	1057	20.00
31/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	821	1057	821	1057	20.00
31/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	821	1057	821	1057	20.00
31/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	821	1057	821	1057	20.00
31/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	19488	16630	19488	16630	0.00
31/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
31/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	25839	22981	25839	22981	0.00
31/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
31/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	27947	25089	27947	25089	0.00
31/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
31/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21192	19564	21192	19564	0.00
31/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11537	12725	11537	12725	0.00
31/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27648	25799	27648	25799	0.00
31/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8975	9942	8975	9942	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
31/01/2006	R157 On 02-February-06			Bond Future	7.3900	7.4510	146.9047	146.3475	138.00
31/01/2006	R157 On 01-February-07			Bond Future	7.4100	7.4820	143.5770	143.0250	0.00
31/01/2006	R157 On 04-May-06			Bond Future	7.4000	7.4630	142.6816	142.1123	7.00
31/01/2006	R157 On 03-August-06			Bond Future	7.4000	7.4650	145.2669	144.6943	0.00
31/01/2006	R157 On 02-November-06			Bond Future	7.4000	7.4700	141.0704	140.5038	0.00
31/01/2006	R186 On 02-February-06			Bond Future	7.0400	7.1100	138.9843	137.9507	0.00
31/01/2006	R186 On 01-February-07			Bond Future	7.0100	7.0920	138.4216	137.3613	0.00
31/01/2006	R186 On 04-May-06			Bond Future	7.0300	7.1100	141.4351	140.3814	0.00
31/01/2006	R186 On 03-August-06			Bond Future	7.0300	7.1030	138.7048	137.6439	0.00
31/01/2006	R186 On 02-November-06			Bond Future	7.0200	7.0960	141.2152	140.1475	0.00
31/01/2006	R194 On 02-February-06			Bond Future	7.1300	7.1930	109.8116	109.6928	0.00
31/01/2006	R194 On 01-February-07			Bond Future	7.0100	7.0980	107.3913	107.2987	0.00
31/01/2006	R194 On 04-May-06			Bond Future	7.1200	7.1930	106.6853	106.5663	50.00
31/01/2006	R194 On 03-August-06			Bond Future	7.0800	7.1540	108.6214	108.5032	0.00
31/01/2006	R194 On 02-November-06			Bond Future	7.0300	7.1180	105.5174	105.4084	0.00
31/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9847	9196	9847	9196	0.00
31/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2252	2527	2252	2527	0.00
31/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13798	13036	13798	13036	0.00
31/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1132	1296	1132	1296	0.00
31/01/2006	R201 On 02-February-06			Bond Future	7.3600	7.4410	110.1029	109.5271	0.00
31/01/2006	R201 On 01-February-07			Bond Future	7.3800	7.4690	109.2154	108.6354	0.00
31/01/2006	R201 On 04-May-06			Bond Future	7.3700	7.4540	112.0496	111.4601	0.00
31/01/2006	R201 On 03-August-06			Bond Future	7.3700	7.4570	109.6649	109.0756	0.00
31/01/2006	R201 On 02-November-06			Bond Future	7.3700	7.4610	111.6487	111.0542	0.00
31/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	29256	26148	29256	26148	0.00
31/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	21552	24244	21552	24244	0.00
31/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89542	84512	89542	84512	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
31/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6114	7030	6114	7030	0.00
31/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	101802	96535	101802	96535	0.00
31/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4182	4861	4182	4861	0.00
31/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10663	9156	10663	9156	0.00
31/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50253	54546	50253	54546	0.00
31/01/2006	R203 On 02-February-06			Bond Future	7.3600	7.4310	110.1481	109.5859	0.00
31/01/2006	R203 On 01-February-07			Bond Future	7.3800	7.4520	109.6212	109.0480	0.00
31/01/2006	R203 On 04-May-06			Bond Future	7.3700	7.4400	107.9305	107.3530	0.00
31/01/2006	R203 On 03-August-06			Bond Future	7.3700	7.4400	109.8865	109.3099	0.00
31/01/2006	R203 On 02-November-06			Bond Future	7.3700	7.4430	107.7048	107.1295	0.00
31/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	101916	96333	101916	96333	0.00
31/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	101916	96333	101916	96333	0.00
31/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	101916	96333	101916	96333	0.00
31/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	101916	96333	101916	96333	0.00
31/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	101916	96333	101916	96333	0.00
31/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	101916	96333	101916	96333	0.00
31/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	574	758	574	758	0.00
31/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	574	758	574	758	0.00
31/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	574	758	574	758	0.00
31/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	574	758	574	758	0.00
31/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	574	758	574	758	0.00
31/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	574	758	574	758	0.00
31/01/2006	R204 On 02-February-06			Bond Future	7.3500	7.4210	106.3827	105.7881	0.00
31/01/2006	R204 On 01-February-07			Bond Future	7.3600	7.4390	105.9955	105.3916	0.00
31/01/2006	R204 On 04-May-06			Bond Future	7.3600	7.4300	108.2696	107.6577	0.00
31/01/2006	R204 On 03-August-06			Bond Future	7.3600	7.4320	106.1908	105.5785	0.00
31/01/2006	R204 On 02-November-06			Bond Future	7.3600	7.4330	108.1159	107.5034	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
31/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	61324	56738	61324	56738	0.00
31/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10404	11943	10404	11943	0.00
31/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	76227	71167	76227	71167	0.00
31/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6375	7440	6375	7440	0.00
31/01/2006	R207 On 02-February-06			Bond Future	7.3300	7.3970	99.7708	99.1882	0.00
31/01/2006	R207 On 01-February-07			Bond Future	7.3400	7.4110	99.6982	99.1084	0.00
31/01/2006	R207 On 04-May-06			Bond Future	7.3400	7.4060	101.5330	100.9400	0.00
31/01/2006	R207 On 03-August-06			Bond Future	7.3400	7.4080	99.7301	99.1352	0.00
31/01/2006	R207 On 02-November-06			Bond Future	7.3400	7.4080	101.5313	100.9346	0.00
01/02/2006	GOVI On 02-February-06			jGovi	237.8500	238.0470	237.8510	238.0470	0.00
01/02/2006	GOVI On 01-February-07			jGovi	255.3500	255.5620	255.3530	255.5620	0.00
01/02/2006	GOVI On 04-May-06			jGovi	242.0400	242.2430	242.0360	242.2430	699.00
01/02/2006	GOVI On 03-August-06			jGovi	246.4200	246.6360	246.4210	246.6360	0.00
01/02/2006	GOVI On 02-November-06			jGovi	250.8800	251.0970	250.8820	251.0970	0.00
01/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
01/02/2006	J153 On 31-August-10			jSwap	7.2400	7.2360	0.0109	0.0113	0.00
01/02/2006	J157 On 15-September-15			jSwap	7.4000	7.3860	0.0073	0.0082	0.00
01/02/2006	J186 On 21-December-26			jSwap	7.0100	6.9870	0.0527	0.0556	0.00
01/02/2006	J194 On 28-February-08			jSwap	7.1500	7.1420	0.0080	0.0083	0.00
01/02/2006	J201 On 22-December-14			jSwap	7.3700	7.3540	0.0085	0.0097	0.00
01/02/2006	J203 On 15-September-17			jSwap	7.3600	7.3440	0.0116	0.0127	0.00
01/02/2006	J204 On 21-December-18			jSwap	7.3600	7.3450	0.0118	0.0130	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
01/02/2006	J207 On 15-January-20			jSwap	7.3400	7.3220	0.0576	0.0589	0.00
01/02/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
01/02/2006	JFRA On 02-February-06			jFra	7.0600	7.0640	0.0173	0.0173	0.00
01/02/2006	JFRA On 01-February-07			jFra	7.2300	7.2390	0.0177	0.0177	500.00
01/02/2006	JFRA On 04-May-06			jFra	6.9900	6.9890	0.0171	0.0171	0.00
01/02/2006	JFRA On 03-May-07			jFra	7.3300	7.3370	0.0179	0.0180	0.00
01/02/2006	JFRA On 03-August-06			jFra	7.0100	7.0210	0.0172	0.0172	0.00
01/02/2006	JFRA On 02-August-07			jFra	7.4000	7.4150	0.0181	0.0182	0.00
01/02/2006	JFRA On 02-November-06			jFra	7.1200	7.1310	0.0174	0.0175	0.00
01/02/2006	JFRA On 01-November-07			jFra	7.4900	7.4540	0.0197	0.0196	0.00
01/02/2006	JN02 On 02-February-06			jNote	7.2000	7.2020	0.1339	0.1340	0.00
01/02/2006	JN02 On 04-May-06			jNote	7.2500	7.2470	0.1348	0.1348	0.00
01/02/2006	JN02 On 03-August-06			jNote	7.3200	7.3090	0.1360	0.1358	0.00
01/02/2006	JN02 On 02-November-06			jNote	7.3900	7.3690	0.1371	0.1368	0.00
01/02/2006	JN05 On 02-February-06			jNote	7.4300	7.4190	0.3089	0.3087	0.00
01/02/2006	JN05 On 04-May-06			jNote	7.4600	7.4530	0.3101	0.3098	0.00
01/02/2006	JN05 On 03-August-06			jNote	7.5000	7.4930	0.3114	0.3111	0.00
01/02/2006	JN05 On 02-November-06			jNote	7.5400	7.5310	0.3126	0.3122	0.00
01/02/2006	JN10 On 02-February-06			jNote	7.5000	7.4930	0.5260	0.5255	0.00
01/02/2006	JN10 On 04-May-06			jNote	7.5200	7.5080	0.5266	0.5260	0.00
01/02/2006	JN10 On 03-August-06			jNote	7.5400	7.5250	0.5272	0.5265	0.00
01/02/2006	JN10 On 02-November-06			jNote	7.5600	7.5410	0.5277	0.5269	0.00
01/02/2006	JROD On 28-February-06			jRod	6.7100	6.7150	0.0030	0.0030	0.00
01/02/2006	JROD On 31-March-06			jRod	6.8300	6.8360	0.0027	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
01/02/2006	JROD On 28-April-06			jRod	6.9600	6.9710	0.0023	0.0022	0.00
01/02/2006	JROD On 31-May-06			jRod	6.9200	6.9250	0.0051	0.0051	0.00
01/02/2006	JROD On 30-June-06			jRod	6.9800	6.9800	0.0048	0.0048	0.00
01/02/2006	JROD On 31-July-06			jRod	7.0300	7.0290	0.0045	0.0045	0.00
01/02/2006	JROD On 31-August-06			jRod	6.9700	6.9670	0.0074	0.0074	0.00
01/02/2006	R153 On 02-February-06			Bond Future	7.2600	7.2460	127.6962	127.7352	250.00
01/02/2006	R153 On 01-February-07			Bond Future	7.2600	7.2440	123.4415	123.4826	0.00
01/02/2006	R153 On 04-May-06			Bond Future	7.2600	7.2510	123.3619	123.4030	13.00
01/02/2006	R153 On 03-August-06			Bond Future	7.2500	7.2390	125.5958	125.6424	0.00
01/02/2006	R153 On 02-November-06			Bond Future	7.2500	7.2350	121.2788	121.3264	0.00
01/02/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	2293	2929	2293	2929	0.00
01/02/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	345	590	345	590	0.00
01/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49750	49035	49750	49035	0.00
01/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49750	49035	49750	49035	0.00
01/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5020	3829	5020	3829	0.00
01/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5020	3829	5020	3829	0.00
01/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14929	16779	14929	16779	0.00
01/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	5152	6591	5152	6591	0.00
01/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22800	23928	22800	23928	0.00
01/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2904	3620	2904	3620	0.00
01/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31522	32131	31522	32131	0.00
01/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1614	1811	1614	1811	0.00
01/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40709	41045	40709	41045	0.00
01/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40709	41045	40709	41045	0.00
01/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40709	41045	40709	41045	0.00
01/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40709	41045	40709	41045	0.00
01/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40709	41045	40709	41045	0.00
01/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	895	821	895	821	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	895	821	895	821	20.00
01/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	895	821	895	821	20.00
01/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	895	821	895	821	20.00
01/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	895	821	895	821	20.00
01/02/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	19097	19488	19097	19488	0.00
01/02/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	25449	25839	25449	25839	0.00
01/02/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	27557	27947	27557	27947	0.00
01/02/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21815	21192	21815	21192	0.00
01/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12636	11537	12636	11537	0.00
01/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	28364	27648	28364	27648	0.00
01/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10167	8975	10167	8975	0.00
01/02/2006	R157 On 02-February-06			Bond Future	7.4000	7.3860	146.7844	146.9047	138.00
01/02/2006	R157 On 01-February-07			Bond Future	7.4300	7.4110	143.4524	143.5770	0.00
01/02/2006	R157 On 04-May-06			Bond Future	7.4100	7.3950	142.5474	142.6816	7.00
01/02/2006	R157 On 03-August-06			Bond Future	7.4100	7.3950	145.1357	145.2669	0.00
01/02/2006	R157 On 02-November-06			Bond Future	7.4200	7.3990	140.9424	141.0704	0.00
01/02/2006	R186 On 02-February-06			Bond Future	7.0600	7.0350	138.6385	138.9843	0.00
01/02/2006	R186 On 01-February-07			Bond Future	7.0400	7.0130	138.0578	138.4216	0.00
01/02/2006	R186 On 04-May-06			Bond Future	7.0600	7.0330	141.0917	141.4351	0.00
01/02/2006	R186 On 03-August-06			Bond Future	7.0500	7.0250	138.3362	138.7048	0.00
01/02/2006	R186 On 02-November-06			Bond Future	7.0400	7.0170	140.8489	141.2152	0.00
01/02/2006	R194 On 02-February-06			Bond Future	7.1500	7.1320	109.7863	109.8116	0.00
01/02/2006	R194 On 01-February-07			Bond Future	7.0300	7.0080	107.3645	107.3913	0.00
01/02/2006	R194 On 04-May-06			Bond Future	7.1400	7.1240	106.6559	106.6853	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2006	R194 On 03-August-06			Bond Future	7.1000	7.0750	108.5885	108.6214	0.00
01/02/2006	R194 On 02-November-06			Bond Future	7.0600	7.0320	105.4857	105.5174	0.00
01/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11698	9847	11698	9847	0.00
01/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4371	2252	4371	2252	0.00
01/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15616	13798	15616	13798	0.00
01/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3218	1132	3218	1132	0.00
01/02/2006	R201 On 02-February-06			Bond Future	7.3800	7.3560	109.9738	110.1029	0.00
01/02/2006	R201 On 01-February-07			Bond Future	7.4000	7.3750	109.0793	109.2154	0.00
01/02/2006	R201 On 04-May-06			Bond Future	7.3900	7.3650	111.9167	112.0496	0.00
01/02/2006	R201 On 03-August-06			Bond Future	7.3900	7.3660	109.5285	109.6649	0.00
01/02/2006	R201 On 02-November-06			Bond Future	7.3900	7.3670	111.5092	111.6487	0.00
01/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	32995	29256	32995	29256	0.00
01/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	26652	21552	26652	21552	0.00
01/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89204	89542	89204	89542	0.00
01/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7171	6114	7171	6114	0.00
01/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	101252	101802	101252	101802	0.00
01/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5027	4182	5027	4182	0.00
01/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9607	10663	9607	10663	0.00
01/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50558	50253	50558	50253	0.00
01/02/2006	R203 On 02-February-06			Bond Future	7.3800	7.3610	110.0354	110.1481	0.00
01/02/2006	R203 On 01-February-07			Bond Future	7.3900	7.3760	109.4926	109.6212	0.00
01/02/2006	R203 On 04-May-06			Bond Future	7.3800	7.3670	107.8035	107.9305	0.00
01/02/2006	R203 On 03-August-06			Bond Future	7.3800	7.3660	109.7615	109.8865	0.00
01/02/2006	R203 On 02-November-06			Bond Future	7.3800	7.3680	107.5817	107.7048	0.00
01/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	100690	101916	100690	101916	0.00
01/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	100690	101916	100690	101916	0.00
01/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	100690	101916	100690	101916	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
01/02/2006	R203	On 03-August-06	9.00	Call	Option on Bond Future	100690	101916	100690	101916	0.00
01/02/2006	R203	On 03-August-06	8.75	Call	Option on Bond Future	100690	101916	100690	101916	0.00
01/02/2006	R203	On 03-August-06	8.00	Call	Option on Bond Future	100690	101916	100690	101916	0.00
01/02/2006	R203	On 03-August-06	8.25	Put	Option on Bond Future	598	574	598	574	0.00
01/02/2006	R203	On 03-August-06	7.75	Put	Option on Bond Future	598	574	598	574	0.00
01/02/2006	R203	On 03-August-06	9.25	Put	Option on Bond Future	598	574	598	574	0.00
01/02/2006	R203	On 03-August-06	9.00	Put	Option on Bond Future	598	574	598	574	0.00
01/02/2006	R203	On 03-August-06	8.75	Put	Option on Bond Future	598	574	598	574	0.00
01/02/2006	R203	On 03-August-06	8.00	Put	Option on Bond Future	598	574	598	574	0.00
01/02/2006	R204	On 02-February-06			Bond Future	7.3700	7.3510	106.2634	106.3827	0.00
01/02/2006	R204	On 01-February-07			Bond Future	7.3800	7.3640	105.8662	105.9955	0.00
01/02/2006	R204	On 04-May-06			Bond Future	7.3700	7.3570	108.1351	108.2696	0.00
01/02/2006	R204	On 03-August-06			Bond Future	7.3700	7.3580	106.0580	106.1908	0.00
01/02/2006	R204	On 02-November-06			Bond Future	7.3800	7.3580	107.9766	108.1159	0.00
01/02/2006	R204	On 02-November-06	8.00	Call	Option on Bond Future	60216	61324	60216	61324	0.00
01/02/2006	R204	On 02-November-06	8.00	Put	Option on Bond Future	10688	10404	10688	10404	0.00
01/02/2006	R204	On 02-November-06	8.00	Call	Option on Bond Future	75025	76227	75025	76227	0.00
01/02/2006	R204	On 02-November-06	8.00	Put	Option on Bond Future	6564	6375	6564	6375	0.00
01/02/2006	R207	On 02-February-06			Bond Future	7.3400	7.3290	99.6419	99.7708	0.00
01/02/2006	R207	On 01-February-07			Bond Future	7.3600	7.3390	99.5585	99.6982	0.00
01/02/2006	R207	On 04-May-06			Bond Future	7.3500	7.3360	101.3970	101.5330	0.00
01/02/2006	R207	On 03-August-06			Bond Future	7.3500	7.3370	99.5956	99.7301	0.00
01/02/2006	R207	On 02-November-06			Bond Future	7.3500	7.3360	101.3983	101.5313	0.00
02/02/2006	GOVI	On 02-February-06			jGovi	237.6000	237.8510	237.6030	237.8510	0.00
02/02/2006	GOVI	On 01-February-07			jGovi	255.1700	255.3530	255.1660	255.3530	0.00
02/02/2006	GOVI	On 04-May-06			jGovi	241.8400	242.0360	241.8380	242.0360	699.00
02/02/2006	GOVI	On 03-August-06			jGovi	246.2200	246.4210	246.2210	246.4210	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
02/02/2006	GOVI On 02-November-06			jGovi	250.6900	250.8820	250.6850	250.8820	0.00
02/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
02/02/2006	J153 On 31-August-10			jSwap	7.2700	7.2440	0.0098	0.0109	0.00
02/02/2006	J157 On 15-September-15			jSwap	7.4100	7.3990	0.0068	0.0073	0.00
02/02/2006	J186 On 21-December-26			jSwap	7.0200	7.0130	0.0516	0.0527	0.00
02/02/2006	J194 On 28-February-08			jSwap	7.1700	7.1530	0.0076	0.0080	0.00
02/02/2006	J201 On 22-December-14			jSwap	7.3900	7.3730	0.0075	0.0085	0.00
02/02/2006	J203 On 15-September-17			jSwap	7.3700	7.3570	0.0105	0.0116	0.00
02/02/2006	J204 On 21-December-18			jSwap	7.3700	7.3590	0.0105	0.0118	0.00
02/02/2006	J207 On 15-January-20			jSwap	7.3500	7.3370	0.0564	0.0576	0.00
02/02/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
02/02/2006	JFRA On 02-February-06			jFra	7.0500	7.0550	0.0173	0.0173	0.00
02/02/2006	JFRA On 01-February-07			jFra	7.2800	7.2310	0.0178	0.0177	500.00
02/02/2006	JFRA On 04-May-06			jFra	7.0300	6.9850	0.0172	0.0171	0.00
02/02/2006	JFRA On 03-May-07			jFra	7.3700	7.3250	0.0181	0.0179	0.00
02/02/2006	JFRA On 03-August-06			jFra	7.0700	7.0070	0.0173	0.0172	0.00
02/02/2006	JFRA On 02-August-07			jFra	7.4600	7.4010	0.0183	0.0181	0.00
02/02/2006	JFRA On 02-November-06			jFra	7.1700	7.1200	0.0176	0.0174	0.00
02/02/2006	JFRA On 01-November-07			jFra	7.4800	7.4870	0.0197	0.0197	0.00
02/02/2006	JN02 On 02-February-06			jNote	7.2300	7.1970	0.1346	0.1339	0.00
02/02/2006	JN02 On 04-May-06			jNote	7.2900	7.2480	0.1355	0.1348	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
02/02/2006	JN02 On 03-August-06			jNote	7.3500	7.3200	0.1366	0.1360	0.00
02/02/2006	JN02 On 02-November-06			jNote	7.4200	7.3870	0.1376	0.1371	0.00
02/02/2006	JN05 On 02-February-06			jNote	7.4500	7.4270	0.3096	0.3089	0.00
02/02/2006	JN05 On 04-May-06			jNote	7.4900	7.4620	0.3108	0.3101	0.00
02/02/2006	JN05 On 03-August-06			jNote	7.5200	7.5030	0.3121	0.3114	0.00
02/02/2006	JN05 On 02-November-06			jNote	7.5600	7.5420	0.3132	0.3126	0.00
02/02/2006	JN10 On 02-February-06			jNote	7.5200	7.5030	0.5268	0.5260	0.00
02/02/2006	JN10 On 04-May-06			jNote	7.5400	7.5190	0.5273	0.5266	0.00
02/02/2006	JN10 On 03-August-06			jNote	7.5600	7.5380	0.5279	0.5272	0.00
02/02/2006	JN10 On 02-November-06			jNote	7.5700	7.5560	0.5283	0.5277	0.00
02/02/2006	JROD On 28-February-06			jRod	6.7100	6.7120	0.0030	0.0030	0.00
02/02/2006	JROD On 31-March-06			jRod	6.8300	6.8280	0.0027	0.0027	0.00
02/02/2006	JROD On 28-April-06			jRod	6.9600	6.9610	0.0023	0.0023	0.00
02/02/2006	JROD On 31-May-06			jRod	6.9200	6.9210	0.0051	0.0051	0.00
02/02/2006	JROD On 30-June-06			jRod	6.9800	6.9770	0.0048	0.0048	0.00
02/02/2006	JROD On 31-July-06			jRod	7.0300	7.0270	0.0045	0.0045	0.00
02/02/2006	JROD On 31-August-06			jRod	6.9700	6.9670	0.0074	0.0074	0.00
02/02/2006	R153 On 02-February-06			Bond Future	7.2800	7.2550	127.6095	127.6962	0.00
02/02/2006	R153 On 01-February-07			Bond Future	7.2900	7.2560	123.3114	123.4415	0.00
02/02/2006	R153 On 04-May-06			Bond Future	7.2900	7.2610	123.2304	123.3619	13.00
02/02/2006	R153 On 03-August-06			Bond Future	7.2900	7.2510	125.4637	125.5958	0.00
02/02/2006	R153 On 02-November-06			Bond Future	7.2800	7.2480	121.1471	121.2788	0.00
02/02/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	1082	2293	1082	2293	0.00
02/02/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	0	345	0	345	0.00
02/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48649	49750	48649	49750	0.00
02/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48649	49750	48649	49750	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
02/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5236	5020	5236	5020	0.00
02/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5236	5020	5236	5020	0.00
02/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14019	14929	14019	14929	0.00
02/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	5557	5152	5557	5152	0.00
02/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21726	22800	21726	22800	0.00
02/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3145	2904	3145	2904	0.00
02/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30345	31522	30345	31522	0.00
02/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1751	1614	1751	1614	0.00
02/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39470	40709	39470	40709	0.00
02/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39470	40709	39470	40709	0.00
02/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39470	40709	39470	40709	0.00
02/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39470	40709	39470	40709	0.00
02/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39470	40709	39470	40709	0.00
02/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	972	895	972	895	20.00
02/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	972	895	972	895	20.00
02/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	972	895	972	895	20.00
02/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	972	895	972	895	20.00
02/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	972	895	972	895	20.00
02/02/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	18231	19097	18231	19097	0.00
02/02/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/02/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	24582	25449	24582	25449	0.00
02/02/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
02/02/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	26690	27557	26690	27557	0.00
02/02/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	0	0	0	0.00
02/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21012	21815	21012	21815	0.00
02/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13150	12636	13150	12636	0.00
02/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27465	28364	27465	28364	0.00
02/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10585	10167	10585	10167	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
02/02/2006	R157 On 02-February-06			Bond Future	7.4200	7.4000	146.6129	146.7844	0.00
02/02/2006	R157 On 01-February-07			Bond Future	7.4400	7.4270	143.3745	143.4524	0.00
02/02/2006	R157 On 04-May-06			Bond Future	7.4200	7.4110	142.4636	142.5474	7.00
02/02/2006	R157 On 03-August-06			Bond Future	7.4200	7.4110	145.0457	145.1357	0.00
02/02/2006	R157 On 02-November-06			Bond Future	7.4300	7.4150	140.8545	140.9424	0.00
02/02/2006	R186 On 02-February-06			Bond Future	7.0800	7.0600	138.3627	138.6385	0.00
02/02/2006	R186 On 01-February-07			Bond Future	7.0500	7.0400	137.9235	138.0578	0.00
02/02/2006	R186 On 04-May-06			Bond Future	7.0700	7.0580	140.9409	141.0917	0.00
02/02/2006	R186 On 03-August-06			Bond Future	7.0600	7.0520	138.2000	138.3362	0.00
02/02/2006	R186 On 02-November-06			Bond Future	7.0600	7.0440	140.7000	140.8489	0.00
02/02/2006	R194 On 02-February-06			Bond Future	7.1600	7.1450	109.7668	109.7863	0.00
02/02/2006	R194 On 01-February-07			Bond Future	7.0800	7.0340	107.3213	107.3645	0.00
02/02/2006	R194 On 04-May-06			Bond Future	7.1700	7.1410	106.6059	106.6559	50.00
02/02/2006	R194 On 03-August-06			Bond Future	7.1300	7.0970	108.5391	108.5885	0.00
02/02/2006	R194 On 02-November-06			Bond Future	7.1000	7.0570	105.4376	105.4857	0.00
02/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11408	11698	11408	11698	0.00
02/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4512	4371	4512	4371	0.00
02/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15290	15616	15290	15616	0.00
02/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3324	3218	3324	3218	0.00
02/02/2006	R201 On 02-February-06			Bond Future	7.4000	7.3750	109.8382	109.9738	0.00
02/02/2006	R201 On 01-February-07			Bond Future	7.4100	7.3970	108.9804	109.0793	0.00
02/02/2006	R201 On 04-May-06			Bond Future	7.4000	7.3850	111.8106	111.9167	0.00
02/02/2006	R201 On 03-August-06			Bond Future	7.4000	7.3870	109.4248	109.5285	0.00
02/02/2006	R201 On 02-November-06			Bond Future	7.4100	7.3890	111.4015	111.5092	0.00
02/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	32416	32995	32416	32995	0.00
02/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	27061	26652	27061	26652	0.00
02/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	88256	89204	88256	89204	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
02/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7300	7171	7300	7171	0.00
02/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	100269	101252	100269	101252	0.00
02/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5121	5027	5121	5027	0.00
02/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9320	9607	9320	9607	0.00
02/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51260	50558	51260	50558	0.00
02/02/2006	R203 On 02-February-06			Bond Future	7.4000	7.3750	109.8344	110.0354	0.00
02/02/2006	R203 On 01-February-07			Bond Future	7.4100	7.3930	109.3718	109.4926	0.00
02/02/2006	R203 On 04-May-06			Bond Future	7.4000	7.3830	107.6848	107.8035	0.00
02/02/2006	R203 On 03-August-06			Bond Future	7.4000	7.3820	109.6367	109.7615	0.00
02/02/2006	R203 On 02-November-06			Bond Future	7.4000	7.3840	107.4588	107.5817	0.00
02/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	99467	100690	99467	100690	0.00
02/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	99467	100690	99467	100690	0.00
02/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	99467	100690	99467	100690	0.00
02/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	99467	100690	99467	100690	0.00
02/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	99467	100690	99467	100690	0.00
02/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	99467	100690	99467	100690	0.00
02/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	623	598	623	598	0.00
02/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	623	598	623	598	0.00
02/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	623	598	623	598	0.00
02/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	623	598	623	598	0.00
02/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	623	598	623	598	0.00
02/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	623	598	623	598	0.00
02/02/2006	R204 On 02-February-06			Bond Future	7.3900	7.3650	106.0933	106.2634	0.00
02/02/2006	R204 On 01-February-07			Bond Future	7.4000	7.3800	105.7372	105.8662	0.00
02/02/2006	R204 On 04-May-06			Bond Future	7.3900	7.3730	108.0092	108.1351	0.00
02/02/2006	R204 On 03-August-06			Bond Future	7.3900	7.3740	105.9254	106.0580	0.00
02/02/2006	R204 On 02-November-06			Bond Future	7.3900	7.3750	107.8458	107.9766	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
02/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	59178	60216	59178	60216	0.00
02/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10959	10688	10959	10688	0.00
02/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73897	75025	73897	75025	0.00
02/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6745	6564	6745	6564	0.00
02/02/2006	R207 On 02-February-06			Bond Future	7.3300	7.3440	99.7622	99.6419	0.00
02/02/2006	R207 On 01-February-07			Bond Future	7.3700	7.3560	99.4519	99.5585	0.00
02/02/2006	R207 On 04-May-06			Bond Future	7.3700	7.3520	101.2867	101.3970	0.00
02/02/2006	R207 On 03-August-06			Bond Future	7.3700	7.3530	99.4781	99.5956	0.00
02/02/2006	R207 On 02-November-06			Bond Future	7.3700	7.3520	101.2821	101.3983	0.00
03/02/2006	GOVI On 01-February-07			jGovi	255.3100	255.1660	255.3060	255.1660	0.00
03/02/2006	GOVI On 04-May-06			jGovi	241.9700	241.8380	241.9720	241.8380	699.00
03/02/2006	GOVI On 03-August-06			jGovi	246.3600	246.2210	246.3550	246.2210	0.00
03/02/2006	GOVI On 02-November-06			jGovi	250.8200	250.6850	250.8190	250.6850	0.00
03/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
03/02/2006	J153 On 31-August-10			jSwap	7.2700	7.2710	0.0098	0.0098	0.00
03/02/2006	J157 On 15-September-15			jSwap	7.3900	7.4050	0.0079	0.0068	0.00
03/02/2006	J186 On 21-December-26			jSwap	7.0100	7.0230	0.0533	0.0516	0.00
03/02/2006	J194 On 28-February-08			jSwap	7.1800	7.1730	0.0074	0.0076	0.00
03/02/2006	J201 On 22-December-14			jSwap	7.3700	7.3870	0.0089	0.0075	0.00
03/02/2006	J203 On 15-September-17			jSwap	7.3600	7.3710	0.0116	0.0105	0.00
03/02/2006	J204 On 21-December-18			jSwap	7.3500	7.3740	0.0122	0.0105	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
03/02/2006	J207 On 15-January-20			jSwap	7.3300	7.3510	0.0584	0.0564	0.00
03/02/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
03/02/2006	JFRA On 01-February-07			jFra	7.2500	7.2800	0.0177	0.0178	500.00
03/02/2006	JFRA On 04-May-06			jFra	7.0200	7.0310	0.0172	0.0172	0.00
03/02/2006	JFRA On 03-May-07			jFra	7.3400	7.3710	0.0180	0.0181	0.00
03/02/2006	JFRA On 03-August-06			jFra	7.0300	7.0680	0.0172	0.0173	0.00
03/02/2006	JFRA On 02-August-07			jFra	7.4300	7.4570	0.0182	0.0183	0.00
03/02/2006	JFRA On 02-November-06			jFra	7.1300	7.1740	0.0175	0.0176	0.00
03/02/2006	JFRA On 01-November-07			jFra	7.5100	7.4770	0.0198	0.0197	0.00
03/02/2006	JN02 On 04-May-06			jNote	7.2800	7.2890	0.1353	0.1355	0.00
03/02/2006	JN02 On 03-August-06			jNote	7.3600	7.3540	0.1366	0.1366	0.00
03/02/2006	JN02 On 02-November-06			jNote	7.4300	7.4160	0.1379	0.1376	0.00
03/02/2006	JN05 On 04-May-06			jNote	7.4800	7.4850	0.3105	0.3108	0.00
03/02/2006	JN05 On 03-August-06			jNote	7.5200	7.5240	0.3117	0.3121	0.00
03/02/2006	JN05 On 02-November-06			jNote	7.5500	7.5610	0.3128	0.3132	0.00
03/02/2006	JN10 On 04-May-06			jNote	7.5100	7.5370	0.5255	0.5273	0.00
03/02/2006	JN10 On 03-August-06			jNote	7.5200	7.5550	0.5262	0.5279	0.00
03/02/2006	JN10 On 02-November-06			jNote	7.5400	7.5710	0.5267	0.5283	0.00
03/02/2006	JROD On 28-February-06			jRod	6.5600	6.7100	0.0030	0.0030	0.00
03/02/2006	JROD On 31-March-06			jRod	6.6700	6.8270	0.0027	0.0027	0.00
03/02/2006	JROD On 28-April-06			jRod	6.8000	6.9590	0.0023	0.0023	0.00
03/02/2006	JROD On 31-May-06			jRod	6.8400	6.9190	0.0052	0.0051	0.00
03/02/2006	JROD On 30-June-06			jRod	6.9000	6.9750	0.0049	0.0048	0.00
03/02/2006	JROD On 31-July-06			jRod	6.9500	7.0260	0.0046	0.0045	0.00
03/02/2006	JROD On 31-August-06			jRod	6.9100	6.9670	0.0074	0.0074	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
03/02/2006	R153 On 01-February-07			Bond Future	7.2900	7.2940	123.3114	123.3114	0.00
03/02/2006	R153 On 04-May-06			Bond Future	7.2900	7.2930	123.2304	123.2304	13.00
03/02/2006	R153 On 03-August-06			Bond Future	7.2900	7.2850	125.4637	125.4637	0.00
03/02/2006	R153 On 02-November-06			Bond Future	7.2800	7.2840	121.1471	121.1471	0.00
03/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48624	48649	48624	48649	0.00
03/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48624	48649	48624	48649	0.00
03/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5211	5236	5211	5236	0.00
03/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5211	5236	5211	5236	0.00
03/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	13971	14019	13971	14019	0.00
03/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	5510	5557	5510	5557	0.00
03/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21686	21726	21686	21726	0.00
03/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3105	3145	3105	3145	0.00
03/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30314	30345	30314	30345	0.00
03/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1721	1751	1721	1751	0.00
03/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39448	39470	39448	39470	0.00
03/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39448	39470	39448	39470	0.00
03/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39448	39470	39448	39470	0.00
03/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39448	39470	39448	39470	0.00
03/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39448	39470	39448	39470	0.00
03/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	950	972	950	972	20.00
03/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	950	972	950	972	20.00
03/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	950	972	950	972	20.00
03/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	950	972	950	972	20.00
03/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	950	972	950	972	20.00
03/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20982	21012	20982	21012	0.00
03/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13120	13150	13120	13150	0.00
03/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27435	27465	27435	27465	0.00
03/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10555	10585	10555	10585	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
03/02/2006	R157 On 01-February-07			Bond Future	7.4200	7.4370	143.5069	143.3745	0.00
03/02/2006	R157 On 04-May-06			Bond Future	7.4100	7.4210	142.5977	142.4636	7.00
03/02/2006	R157 On 03-August-06			Bond Future	7.4100	7.4220	145.1849	145.0457	0.00
03/02/2006	R157 On 02-November-06			Bond Future	7.4100	7.4260	140.9904	140.8545	0.00
03/02/2006	R186 On 01-February-07			Bond Future	7.0300	7.0500	138.1385	137.9235	0.00
03/02/2006	R186 On 04-May-06			Bond Future	7.0500	7.0690	141.1602	140.9409	0.00
03/02/2006	R186 On 03-August-06			Bond Future	7.0500	7.0620	138.4180	138.2000	0.00
03/02/2006	R186 On 02-November-06			Bond Future	7.0400	7.0550	140.9166	140.7000	0.00
03/02/2006	R194 On 01-February-07			Bond Future	7.1000	7.0760	107.3008	107.3213	0.00
03/02/2006	R194 On 04-May-06			Bond Future	7.1800	7.1700	106.5869	106.6059	50.00
03/02/2006	R194 On 03-August-06			Bond Future	7.1400	7.1300	108.5181	108.5391	0.00
03/02/2006	R194 On 02-November-06			Bond Future	7.1100	7.0950	105.4160	105.4376	0.00
03/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11265	11408	11265	11408	0.00
03/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4575	4512	4575	4512	0.00
03/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15131	15290	15131	15290	0.00
03/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3370	3324	3370	3324	0.00
03/02/2006	R201 On 01-February-07			Bond Future	7.3900	7.4130	109.1225	108.9804	0.00
03/02/2006	R201 On 04-May-06			Bond Future	7.3800	7.4010	111.9499	111.8106	0.00
03/02/2006	R201 On 03-August-06			Bond Future	7.3800	7.4030	109.5610	109.4248	0.00
03/02/2006	R201 On 02-November-06			Bond Future	7.3800	7.4060	111.5472	111.4015	0.00
03/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	33152	32416	33152	32416	0.00
03/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	26376	27061	26376	27061	0.00
03/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89452	88256	89452	88256	0.00
03/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7039	7300	7039	7300	0.00
03/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	101527	100269	101527	100269	0.00
03/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4922	5121	4922	5121	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
03/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9667	9320	9667	9320	0.00
03/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50185	51260	50185	51260	0.00
03/02/2006	R203 On 01-February-07			Bond Future	7.3900	7.4090	109.5077	109.3718	0.00
03/02/2006	R203 On 04-May-06			Bond Future	7.3800	7.3980	107.8115	107.6848	0.00
03/02/2006	R203 On 03-August-06			Bond Future	7.3800	7.3980	109.7615	109.6367	0.00
03/02/2006	R203 On 02-November-06			Bond Future	7.3800	7.4000	107.5817	107.4588	0.00
03/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	100671	99467	100671	99467	0.00
03/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	100671	99467	100671	99467	0.00
03/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	100671	99467	100671	99467	0.00
03/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	100671	99467	100671	99467	0.00
03/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	100671	99467	100671	99467	0.00
03/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	100671	99467	100671	99467	0.00
03/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	579	623	579	623	0.00
03/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	579	623	579	623	0.00
03/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	579	623	579	623	0.00
03/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	579	623	579	623	0.00
03/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	579	623	579	623	0.00
03/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	579	623	579	623	0.00
03/02/2006	R204 On 01-February-07			Bond Future	7.3700	7.3960	105.9227	105.7372	0.00
03/02/2006	R204 On 04-May-06			Bond Future	7.3700	7.3880	108.1855	108.0092	0.00
03/02/2006	R204 On 03-August-06			Bond Future	7.3700	7.3900	106.1078	105.9254	0.00
03/02/2006	R204 On 02-November-06			Bond Future	7.3700	7.3910	108.0258	107.8458	0.00
03/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	60508	59178	60508	59178	0.00
03/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10489	10959	10489	10959	0.00
03/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	75370	73897	75370	73897	0.00
03/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6419	6745	6419	6745	0.00
03/02/2006	R207 On 01-February-07			Bond Future	7.3400	7.3690	99.6571	99.4519	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
03/02/2006	R207 On 04-May-06			Bond Future	7.3400	7.3650	101.4819	101.2867	0.00
03/02/2006	R207 On 03-August-06			Bond Future	7.3400	7.3670	99.6796	99.4781	0.00
03/02/2006	R207 On 02-November-06			Bond Future	7.3400	7.3660	101.4814	101.2821	0.00