



Derivatives Weekly Statistics Report

From 2006/03/06 To 2006/03/10

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2006	GOVI On 01-February-07			jGovi	255.2300	255.6890	255.2300	255.6890	0.00
06/03/2006	GOVI On 04-May-06			jGovi	242.0900	242.5840	242.0870	242.5840	699.00
06/03/2006	GOVI On 03-August-06			jGovi	246.4500	246.9410	246.4450	246.9410	0.00
06/03/2006	GOVI On 02-November-06			jGovi	250.8400	251.3200	250.8420	251.3200	0.00
06/03/2006	J153 On 31-August-10			jSwap	7.2800	7.2390	0.0084	0.0099	0.00
06/03/2006	J157 On 15-September-15			jSwap	7.3800	7.3320	0.0090	0.0122	0.00
06/03/2006	J186 On 21-December-26			jSwap	7.0200	6.9890	0.0520	0.0558	0.00
06/03/2006	J194 On 28-February-08			jSwap	7.0900	7.0530	0.0076	0.0082	0.00
06/03/2006	J201 On 22-December-14			jSwap	7.3500	7.3140	0.0099	0.0124	0.00
06/03/2006	J203 On 15-September-17			jSwap	7.3600	7.3100	0.0117	0.0155	0.00
06/03/2006	J204 On 21-December-18			jSwap	7.3400	7.2920	0.0139	0.0175	0.00
06/03/2006	J207 On 15-January-20			jSwap	7.3000	7.2590	0.0613	0.0649	0.00
06/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2006	JFRA On 01-February-07			jFra	7.1300	7.0640	0.0175	0.0173	500.00
06/03/2006	JFRA On 04-May-06			jFra	7.1100	7.0780	0.0174	0.0173	0.00
06/03/2006	JFRA On 03-May-07			jFra	7.2500	7.1870	0.0177	0.0176	0.00
06/03/2006	JFRA On 03-August-06			jFra	7.0200	6.9720	0.0172	0.0171	0.00
06/03/2006	JFRA On 02-August-07			jFra	7.3600	7.2870	0.0180	0.0178	0.00
06/03/2006	JFRA On 02-November-06			jFra	7.0500	7.0000	0.0173	0.0172	0.00
06/03/2006	JFRA On 01-November-07			jFra	7.4300	7.3960	0.0196	0.0195	0.00
06/03/2006	JN02 On 04-May-06			jNote	7.2300	7.1720	0.1344	0.1335	0.00
06/03/2006	JN02 On 03-August-06			jNote	7.2800	7.2280	0.1354	0.1345	0.00
06/03/2006	JN02 On 02-November-06			jNote	7.3600	7.3030	0.1367	0.1357	0.00
06/03/2006	JN05 On 04-May-06			jNote	7.5300	7.4720	0.3127	0.3107	0.00
06/03/2006	JN05 On 03-August-06			jNote	7.5700	7.5060	0.3140	0.3118	0.00
06/03/2006	JN05 On 02-November-06			jNote	7.6200	7.5470	0.3154	0.3130	0.00
06/03/2006	JN10 On 04-May-06			jNote	7.5900	7.5110	0.5298	0.5261	0.00
06/03/2006	JN10 On 03-August-06			jNote	7.6000	7.5250	0.5303	0.5265	0.00
06/03/2006	JN10 On 02-November-06			jNote	7.6200	7.5430	0.5309	0.5270	0.00
06/03/2006	JROD On 31-March-06			jRod	6.7400	6.5950	0.0030	0.0029	0.00
06/03/2006	JROD On 28-April-06			jRod	6.8400	6.6980	0.0026	0.0025	0.00
06/03/2006	JROD On 31-May-06			jRod	6.9800	6.8430	0.0024	0.0023	0.00
06/03/2006	JROD On 30-June-06			jRod	6.9400	6.8730	0.0050	0.0050	0.00
06/03/2006	JROD On 31-July-06			jRod	7.0200	6.9450	0.0046	0.0046	0.00
06/03/2006	JROD On 31-August-06			jRod	7.0800	7.0080	0.0044	0.0044	0.00
06/03/2006	R153 On 01-February-07			Bond Future	7.3000	7.2550	123.2943	123.4450	0.00
06/03/2006	R153 On 04-May-06			Bond Future	7.2800	7.2330	123.3043	123.4770	13.00
06/03/2006	R153 On 03-August-06			Bond Future	7.2700	7.2250	125.5258	125.6969	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2006	R153 On 02-November-06			Bond Future	7.2800	7.2320	121.1764	121.3374	0.00
06/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48093	49510	48093	49510	0.00
06/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48093	49510	48093	49510	0.00
06/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4388	4194	4388	4194	0.00
06/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4388	4194	4388	4194	0.00
06/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12883	14264	12883	14264	0.00
06/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	3682	3336	3682	3336	0.00
06/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21017	22597	21017	22597	0.00
06/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1696	1548	1696	1548	0.00
06/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30081	31754	30081	31754	0.00
06/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	748	694	748	694	0.00
06/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39561	41271	39561	41271	0.00
06/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39561	41271	39561	41271	0.00
06/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39561	41271	39561	41271	0.00
06/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39561	41271	39561	41271	0.00
06/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39561	41271	39561	41271	0.00
06/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	323	306	323	306	20.00
06/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	323	306	323	306	20.00
06/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	323	306	323	306	20.00
06/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	323	306	323	306	20.00
06/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	323	306	323	306	20.00
06/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20188	21243	20188	21243	0.00
06/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12033	11478	12033	11478	0.00
06/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	26665	27841	26665	27841	0.00
06/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9493	9059	9493	9059	0.00
06/03/2006	R157 On 01-February-07			Bond Future	7.4200	7.3710	143.5147	143.8892	0.00
06/03/2006	R157 On 04-May-06			Bond Future	7.3900	7.3450	142.7152	143.1023	7.00
06/03/2006	R157 On 03-August-06			Bond Future	7.3900	7.3460	145.2833	145.6695	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2006	R157 On 02-November-06			Bond Future	7.4000	7.3540	141.0544	141.4311	0.00
06/03/2006	R186 On 01-February-07			Bond Future	7.0500	7.0190	137.8698	138.3406	0.00
06/03/2006	R186 On 04-May-06			Bond Future	7.0700	7.0290	140.9957	141.4902	0.00
06/03/2006	R186 On 03-August-06			Bond Future	7.0600	7.0230	138.2409	138.7322	0.00
06/03/2006	R186 On 02-November-06			Bond Future	7.0600	7.0190	140.7000	141.1880	0.00
06/03/2006	R194 On 01-February-07			Bond Future	6.9600	6.9130	107.4448	107.4891	0.00
06/03/2006	R194 On 04-May-06			Bond Future	7.0600	7.0150	106.8044	106.8736	101.00
06/03/2006	R194 On 03-August-06			Bond Future	7.0000	6.9610	108.7279	108.7924	0.00
06/03/2006	R194 On 02-November-06			Bond Future	6.9700	6.9250	105.5985	105.6531	0.00
06/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11918	12249	11918	12249	0.00
06/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3787	3675	3787	3675	0.00
06/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15922	16287	15922	16287	0.00
06/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2721	2642	2721	2642	0.00
06/03/2006	R201 On 01-February-07			Bond Future	7.3900	7.3480	109.1225	109.3827	0.00
06/03/2006	R201 On 04-May-06			Bond Future	7.3700	7.3260	112.0296	112.3092	66.00
06/03/2006	R201 On 03-August-06			Bond Future	7.3700	7.3290	109.6324	109.9056	0.00
06/03/2006	R201 On 02-November-06			Bond Future	7.3800	7.3340	111.5853	111.8584	0.00
06/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	31864	33443	31864	33443	0.00
06/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25088	24065	25088	24065	0.00
06/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	88625	91100	88625	91100	0.00
06/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5832	5575	5832	5575	0.00
06/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	100936	103488	100936	103488	0.00
06/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3950	3771	3950	3771	0.00
06/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8798	9572	8798	9572	0.00
06/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49316	47489	49316	47489	0.00
06/03/2006	R203 On 01-February-07			Bond Future	7.4100	7.3530	109.3944	109.7954	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
06/03/2006	R203 On 04-May-06			Bond Future	7.3900	7.3340	107.7877	108.1929	0.00
06/03/2006	R203 On 03-August-06			Bond Future	7.3900	7.3340	109.7303	110.1372	0.00
06/03/2006	R203 On 02-November-06			Bond Future	7.3900	7.3400	107.5203	107.9206	0.00
06/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	100104	104127	100104	104127	0.00
06/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	100104	104127	100104	104127	0.00
06/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	100104	104127	100104	104127	0.00
06/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	100104	104127	100104	104127	0.00
06/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	100104	104127	100104	104127	0.00
06/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	100104	104127	100104	104127	0.00
06/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	325	279	325	279	0.00
06/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	325	279	325	279	0.00
06/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	325	279	325	279	0.00
06/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	325	279	325	279	0.00
06/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	325	279	325	279	0.00
06/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	325	279	325	279	0.00
06/03/2006	R204 On 01-February-07			Bond Future	7.3700	7.3180	105.9874	106.3682	0.00
06/03/2006	R204 On 04-May-06			Bond Future	7.3500	7.3040	108.3285	108.7169	0.00
06/03/2006	R204 On 03-August-06			Bond Future	7.3500	7.3050	106.2407	106.6323	0.00
06/03/2006	R204 On 02-November-06			Bond Future	7.3600	7.3090	108.1323	108.5186	0.00
06/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	60025	63203	60025	63203	0.00
06/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8941	8255	8941	8255	0.00
06/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	75255	78684	75255	78684	0.00
06/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5238	4804	5238	4804	0.00
06/03/2006	R207 On 01-February-07			Bond Future	7.3200	7.2790	99.8381	100.1933	0.00
06/03/2006	R207 On 04-May-06			Bond Future	7.3100	7.2700	101.7289	102.0965	0.00
06/03/2006	R207 On 03-August-06			Bond Future	7.3200	7.2710	99.9153	100.2873	0.00
06/03/2006	R207 On 02-November-06			Bond Future	7.3200	7.2720	101.6980	102.0658	0.00

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07/03/2006	GOVI On 01-February-07			jGovi	254.8800	255.2300	254.8820	255.2300	0.00
07/03/2006	GOVI On 04-May-06			jGovi	241.7000	242.0870	241.7000	242.0870	699.00
07/03/2006	GOVI On 03-August-06			jGovi	246.0600	246.4450	246.0600	246.4450	0.00
07/03/2006	GOVI On 02-November-06			jGovi	250.4700	250.8420	250.4720	250.8420	0.00
07/03/2006	J153 On 31-August-10			jSwap	7.3200	7.2800	0.0069	0.0084	0.00
07/03/2006	J157 On 15-September-15			jSwap	7.4100	7.3760	0.0067	0.0090	0.00
07/03/2006	J186 On 21-December-26			jSwap	7.0400	7.0230	0.0506	0.0520	0.00
07/03/2006	J194 On 28-February-08			jSwap	7.1300	7.0890	0.0068	0.0076	0.00
07/03/2006	J201 On 22-December-14			jSwap	7.3900	7.3520	0.0077	0.0099	0.00
07/03/2006	J203 On 15-September-17			jSwap	7.3900	7.3570	0.0090	0.0117	0.00
07/03/2006	J204 On 21-December-18			jSwap	7.3700	7.3350	0.0110	0.0139	0.00
07/03/2006	J207 On 15-January-20			jSwap	7.3300	7.3000	0.0583	0.0613	0.00
07/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
07/03/2006	JFRA On 01-February-07			jFra	7.1500	7.1270	0.0175	0.0175	500.00
07/03/2006	JFRA On 04-May-06			jFra	7.1200	7.1140	0.0174	0.0174	0.00
07/03/2006	JFRA On 03-May-07			jFra	7.3000	7.2490	0.0179	0.0177	0.00
07/03/2006	JFRA On 03-August-06			jFra	7.0300	7.0210	0.0172	0.0172	0.00
07/03/2006	JFRA On 02-August-07			jFra	7.3900	7.3600	0.0181	0.0180	0.00
07/03/2006	JFRA On 02-November-06			jFra	7.0700	7.0520	0.0173	0.0173	0.00
07/03/2006	JFRA On 01-November-07			jFra	7.5600	7.4300	0.0199	0.0196	0.00
07/03/2006	JN02 On 04-May-06			jNote	7.2700	7.2250	0.1351	0.1344	0.00

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07/03/2006	JN02 On 03-August-06			jNote	7.3300	7.2830	0.1362	0.1354	0.00
07/03/2006	JN02 On 02-November-06			jNote	7.4100	7.3600	0.1376	0.1367	0.00
07/03/2006	JN05 On 04-May-06			jNote	7.5700	7.5300	0.3141	0.3127	0.00
07/03/2006	JN05 On 03-August-06			jNote	7.6100	7.5700	0.3154	0.3140	0.00
07/03/2006	JN05 On 02-November-06			jNote	7.6600	7.6150	0.3168	0.3154	0.00
07/03/2006	JN10 On 04-May-06			jNote	7.6200	7.5860	0.5314	0.5298	0.00
07/03/2006	JN10 On 03-August-06			jNote	7.6400	7.6020	0.5320	0.5303	0.00
07/03/2006	JN10 On 02-November-06			jNote	7.6600	7.6220	0.5324	0.5309	0.00
07/03/2006	JROD On 31-March-06			jRod	6.7300	6.7370	0.0030	0.0030	0.00
07/03/2006	JROD On 28-April-06			jRod	6.8400	6.8430	0.0026	0.0026	0.00
07/03/2006	JROD On 31-May-06			jRod	6.9800	6.9820	0.0024	0.0024	0.00
07/03/2006	JROD On 30-June-06			jRod	6.9400	6.9440	0.0050	0.0050	0.00
07/03/2006	JROD On 31-July-06			jRod	7.0100	7.0170	0.0046	0.0046	0.00
07/03/2006	JROD On 31-August-06			jRod	7.0600	7.0780	0.0044	0.0044	0.00
07/03/2006	R153 On 01-February-07			Bond Future	7.3400	7.2990	123.1405	123.2943	0.00
07/03/2006	R153 On 04-May-06			Bond Future	7.3200	7.2750	123.1319	123.3043	13.00
07/03/2006	R153 On 03-August-06			Bond Future	7.3100	7.2690	125.3512	125.5258	1.00
07/03/2006	R153 On 02-November-06			Bond Future	7.3200	7.2760	121.0120	121.1764	0.00
07/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46710	48093	46710	48093	0.00
07/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46710	48093	46710	48093	0.00
07/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4648	4388	4648	4388	0.00
07/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4648	4388	4648	4388	0.00
07/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11659	12883	11659	12883	0.00
07/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	4182	3682	4182	3682	0.00
07/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19544	21017	19544	21017	0.00
07/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1948	1696	1948	1696	0.00

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07/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28473	30081	28473	30081	0.00
07/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	865	748	865	748	0.00
07/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	37888	39561	37888	39561	0.00
07/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	37888	39561	37888	39561	0.00
07/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	37888	39561	37888	39561	0.00
07/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	37888	39561	37888	39561	0.00
07/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	37888	39561	37888	39561	0.00
07/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	374	323	374	323	20.00
07/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	374	323	374	323	20.00
07/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	374	323	374	323	20.00
07/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	374	323	374	323	20.00
07/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	374	323	374	323	20.00
07/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19202	20188	19202	20188	0.00
07/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12692	12033	12692	12033	0.00
07/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25550	26665	25550	26665	0.00
07/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10022	9493	10022	9493	0.00
07/03/2006	R157 On 01-February-07			Bond Future	7.4600	7.4190	143.2346	143.5147	0.00
07/03/2006	R157 On 04-May-06			Bond Future	7.4300	7.3910	142.4133	142.7152	7.00
07/03/2006	R157 On 03-August-06			Bond Future	7.4300	7.3930	144.9802	145.2833	4.00
07/03/2006	R157 On 02-November-06			Bond Future	7.4400	7.4010	140.7588	141.0544	0.00
07/03/2006	R186 On 01-February-07			Bond Future	7.0700	7.0540	137.6821	137.8698	0.00
07/03/2006	R186 On 04-May-06			Bond Future	7.0800	7.0650	140.7905	140.9957	30.00
07/03/2006	R186 On 03-August-06			Bond Future	7.0700	7.0590	138.0369	138.2409	0.00
07/03/2006	R186 On 02-November-06			Bond Future	7.0700	7.0550	140.4975	140.7000	0.00
07/03/2006	R194 On 01-February-07			Bond Future	7.0100	6.9560	107.3892	107.4448	0.00
07/03/2006	R194 On 04-May-06			Bond Future	7.1000	7.0550	106.7267	106.8044	101.00
07/03/2006	R194 On 03-August-06			Bond Future	7.0500	7.0040	108.6529	108.7279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2006	R194 On 02-November-06			Bond Future	7.0200	6.9680	105.5326	105.5985	0.00
07/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11534	11918	11534	11918	0.00
07/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3959	3787	3959	3787	0.00
07/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15493	15922	15493	15922	0.00
07/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2848	2721	2848	2721	0.00
07/03/2006	R201 On 01-February-07			Bond Future	7.4300	7.3900	108.9002	109.1225	0.00
07/03/2006	R201 On 04-May-06			Bond Future	7.4000	7.3680	111.7908	112.0296	66.00
07/03/2006	R201 On 03-August-06			Bond Future	7.4100	7.3710	109.3924	109.6324	0.00
07/03/2006	R201 On 02-November-06			Bond Future	7.4100	7.3770	111.3572	111.5853	0.00
07/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	30610	31864	30610	31864	0.00
07/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	26058	25088	26058	25088	0.00
07/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	86626	88625	86626	88625	0.00
07/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6113	5832	6113	5832	0.00
07/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	98858	100936	98858	100936	0.00
07/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4152	3950	4152	3950	0.00
07/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8213	8798	8213	8798	0.00
07/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50955	49316	50955	49316	0.00
07/03/2006	R203 On 01-February-07			Bond Future	7.4400	7.4060	109.1232	109.3944	0.00
07/03/2006	R203 On 04-May-06			Bond Future	7.4200	7.3850	107.5029	107.7877	0.00
07/03/2006	R203 On 03-August-06			Bond Future	7.4200	7.3860	109.4420	109.7303	0.00
07/03/2006	R203 On 02-November-06			Bond Future	7.4300	7.3920	107.2366	107.5203	0.00
07/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	97268	100104	97268	100104	0.00
07/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	97268	100104	97268	100104	0.00
07/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	97268	100104	97268	100104	0.00
07/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	97268	100104	97268	100104	0.00
07/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	97268	100104	97268	100104	0.00
07/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	97268	100104	97268	100104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	371	325	371	325	0.00
07/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	371	325	371	325	0.00
07/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	371	325	371	325	0.00
07/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	371	325	371	325	0.00
07/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	371	325	371	325	0.00
07/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	371	325	371	325	0.00
07/03/2006	R204 On 01-February-07			Bond Future	7.4000	7.3650	105.6970	105.9874	0.00
07/03/2006	R204 On 04-May-06			Bond Future	7.3900	7.3500	108.0259	108.3285	0.00
07/03/2006	R204 On 03-August-06			Bond Future	7.3900	7.3520	105.9337	106.2407	0.00
07/03/2006	R204 On 02-November-06			Bond Future	7.3900	7.3560	107.8295	108.1323	0.00
07/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	57630	60025	57630	60025	0.00
07/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9574	8941	9574	8941	0.00
07/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	72639	75255	72639	75255	0.00
07/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5651	5238	5651	5238	0.00
07/03/2006	R207 On 01-February-07			Bond Future	7.3600	7.3220	99.5585	99.8381	0.00
07/03/2006	R207 On 04-May-06			Bond Future	7.3500	7.3130	101.4395	101.7289	0.00
07/03/2006	R207 On 03-August-06			Bond Future	7.3500	7.3150	99.6292	99.9153	0.00
07/03/2006	R207 On 02-November-06			Bond Future	7.3500	7.3160	101.4149	101.6980	0.00
08/03/2006	GOVI On 01-February-07			jGovi	254.8500	254.8820	254.8470	254.8820	0.00
08/03/2006	GOVI On 04-May-06			jGovi	241.6600	241.7000	241.6550	241.7000	699.00
08/03/2006	GOVI On 03-August-06			jGovi	246.0200	246.0600	246.0190	246.0600	0.00
08/03/2006	GOVI On 02-November-06			jGovi	250.4400	250.4720	250.4390	250.4720	0.00
08/03/2006	J153 On 31-August-10			jSwap	7.3100	7.3190	0.0071	0.0069	0.00
08/03/2006	J157 On 15-September-15			jSwap	7.4100	7.4080	0.0063	0.0067	0.00
08/03/2006	J186 On 21-December-26			jSwap	7.0500	7.0350	0.0488	0.0506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2006	J194 On 28-February-08			jSwap	7.1100	7.1290	0.0071	0.0068	0.00
08/03/2006	J201 On 22-December-14			jSwap	7.3900	7.3860	0.0074	0.0077	0.00
08/03/2006	J203 On 15-September-17			jSwap	7.3900	7.3900	0.0091	0.0090	0.00
08/03/2006	J204 On 21-December-18			jSwap	7.3700	7.3690	0.0106	0.0110	0.00
08/03/2006	J207 On 15-January-20			jSwap	7.3400	7.3320	0.0575	0.0583	0.00
08/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
08/03/2006	JFRA On 01-February-07			jFra	7.1400	7.1500	0.0175	0.0175	500.00
08/03/2006	JFRA On 04-May-06			jFra	7.1300	7.1210	0.0175	0.0174	0.00
08/03/2006	JFRA On 03-May-07			jFra	7.2800	7.2980	0.0178	0.0179	0.00
08/03/2006	JFRA On 03-August-06			jFra	7.0100	7.0290	0.0172	0.0172	0.00
08/03/2006	JFRA On 02-August-07			jFra	7.3800	7.3880	0.0181	0.0181	0.00
08/03/2006	JFRA On 02-November-06			jFra	7.0600	7.0740	0.0173	0.0173	0.00
08/03/2006	JFRA On 01-November-07			jFra	7.5000	7.5600	0.0197	0.0199	0.00
08/03/2006	JN02 On 04-May-06			jNote	7.2500	7.2650	0.1348	0.1351	0.00
08/03/2006	JN02 On 03-August-06			jNote	7.3200	7.3290	0.1361	0.1362	0.00
08/03/2006	JN02 On 02-November-06			jNote	7.4100	7.4090	0.1376	0.1376	0.00
08/03/2006	JN05 On 04-May-06			jNote	7.5700	7.5710	0.3141	0.3141	0.00
08/03/2006	JN05 On 03-August-06			jNote	7.6100	7.6120	0.3155	0.3154	0.00
08/03/2006	JN05 On 02-November-06			jNote	7.6600	7.6580	0.3171	0.3168	0.00
08/03/2006	JN10 On 04-May-06			jNote	7.6400	7.6230	0.5322	0.5314	0.00
08/03/2006	JN10 On 03-August-06			jNote	7.6500	7.6400	0.5326	0.5320	0.00
08/03/2006	JN10 On 02-November-06			jNote	7.6700	7.6590	0.5332	0.5324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2006	JROD On 31-March-06			jRod	6.7300	6.7320	0.0030	0.0030	0.00
08/03/2006	JROD On 28-April-06			jRod	6.8300	6.8370	0.0026	0.0026	0.00
08/03/2006	JROD On 31-May-06			jRod	6.9700	6.9780	0.0024	0.0024	0.00
08/03/2006	JROD On 30-June-06			jRod	6.9400	6.9410	0.0050	0.0050	0.00
08/03/2006	JROD On 31-July-06			jRod	7.0200	7.0080	0.0046	0.0046	0.00
08/03/2006	JROD On 31-August-06			jRod	7.0700	7.0640	0.0044	0.0044	0.00
08/03/2006	R153 On 01-February-07			Bond Future	7.3400	7.3440	123.1713	123.1405	0.00
08/03/2006	R153 On 04-May-06			Bond Future	7.3100	7.3170	123.1524	123.1319	13.00
08/03/2006	R153 On 03-August-06			Bond Future	7.3100	7.3140	125.3783	125.3512	1.00
08/03/2006	R153 On 02-November-06			Bond Future	7.3100	7.3210	121.0412	121.0120	0.00
08/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46925	46710	46925	46710	0.00
08/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46925	46710	46925	46710	0.00
08/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4571	4648	4571	4648	0.00
08/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4571	4648	4571	4648	0.00
08/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11737	11659	11737	11659	0.00
08/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	4055	4182	4055	4182	0.00
08/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19668	19544	19668	19544	0.00
08/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1867	1948	1867	1948	0.00
08/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28632	28473	28632	28473	0.00
08/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	818	865	818	865	0.00
08/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38068	37888	38068	37888	0.00
08/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38068	37888	38068	37888	0.00
08/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38068	37888	38068	37888	0.00
08/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38068	37888	38068	37888	0.00
08/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38068	37888	38068	37888	0.00
08/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	349	374	349	374	20.00
08/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	349	374	349	374	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
08/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	349	374	349	374	20.00
08/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	349	374	349	374	20.00
08/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	349	374	349	374	20.00
08/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19337	19202	19337	19202	0.00
08/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12535	12692	12535	12692	0.00
08/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25708	25550	25708	25550	0.00
08/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9888	10022	9888	10022	0.00
08/03/2006	R157 On 01-February-07			Bond Future	7.4600	7.4550	143.2035	143.2346	0.00
08/03/2006	R157 On 04-May-06			Bond Future	7.4300	7.4270	142.3715	142.4133	7.00
08/03/2006	R157 On 03-August-06			Bond Future	7.4300	7.4300	144.9475	144.9802	4.00
08/03/2006	R157 On 02-November-06			Bond Future	7.4400	7.4380	140.7269	140.7588	0.00
08/03/2006	R186 On 01-February-07			Bond Future	7.0800	7.0680	137.4681	137.6821	0.00
08/03/2006	R186 On 04-May-06			Bond Future	7.1000	7.0800	140.5857	140.7905	30.00
08/03/2006	R186 On 03-August-06			Bond Future	7.0900	7.0740	137.8199	138.0369	0.00
08/03/2006	R186 On 02-November-06			Bond Future	7.0900	7.0700	140.2954	140.4975	0.00
08/03/2006	R194 On 01-February-07			Bond Future	6.9800	7.0100	107.4242	107.3892	0.00
08/03/2006	R194 On 04-May-06			Bond Future	7.0800	7.1000	106.7543	106.7267	101.00
08/03/2006	R194 On 03-August-06			Bond Future	7.0300	7.0540	108.6829	108.6529	0.00
08/03/2006	R194 On 02-November-06			Bond Future	6.9900	7.0200	105.5668	105.5326	0.00
08/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11759	11534	11759	11534	0.00
08/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3835	3959	3835	3959	0.00
08/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15748	15493	15748	15493	0.00
08/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2752	2848	2752	2848	0.00
08/03/2006	R201 On 01-February-07			Bond Future	7.4300	7.4260	108.8694	108.9002	0.00
08/03/2006	R201 On 04-May-06			Bond Future	7.4100	7.4040	111.7643	111.7908	66.00
08/03/2006	R201 On 03-August-06			Bond Future	7.4100	7.4080	109.3665	109.3924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2006	R201 On 02-November-06			Bond Future	7.4200	7.4130	111.3256	111.3572	0.00
08/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	30402	30610	30402	30610	0.00
08/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	26157	26058	26157	26058	0.00
08/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	86317	86626	86317	86626	0.00
08/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6120	6113	6120	6113	0.00
08/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	98544	98858	98544	98858	0.00
08/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4155	4152	4155	4152	0.00
08/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8110	8213	8110	8213	0.00
08/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51161	50955	51161	50955	0.00
08/03/2006	R203 On 01-February-07			Bond Future	7.4400	7.4420	109.1307	109.1232	0.00
08/03/2006	R203 On 04-May-06			Bond Future	7.4200	7.4210	107.5108	107.5029	0.00
08/03/2006	R203 On 03-August-06			Bond Future	7.4200	7.4230	109.4498	109.4420	0.00
08/03/2006	R203 On 02-November-06			Bond Future	7.4300	7.4290	107.2442	107.2366	0.00
08/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	97336	97268	97336	97268	0.00
08/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	97336	97268	97336	97268	0.00
08/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	97336	97268	97336	97268	0.00
08/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	97336	97268	97336	97268	0.00
08/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	97336	97268	97336	97268	0.00
08/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	97336	97268	97336	97268	0.00
08/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	362	371	362	371	0.00
08/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	362	371	362	371	0.00
08/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	362	371	362	371	0.00
08/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	362	371	362	371	0.00
08/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	362	371	362	371	0.00
08/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	362	371	362	371	0.00
08/03/2006	R204 On 01-February-07			Bond Future	7.4100	7.4010	105.6567	105.6970	0.00
08/03/2006	R204 On 04-May-06			Bond Future	7.3900	7.3860	107.9840	108.0259	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2006	R204 On 03-August-06			Bond Future	7.3900	7.3890	105.9006	105.9337	0.00
08/03/2006	R204 On 02-November-06			Bond Future	7.4000	7.3930	107.7968	107.8295	0.00
08/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	57334	57630	57334	57630	0.00
08/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9605	9574	9605	9574	0.00
08/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	72328	72639	72328	72639	0.00
08/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5667	5651	5667	5651	0.00
08/03/2006	R207 On 01-February-07			Bond Future	7.3700	7.3560	99.4765	99.5585	0.00
08/03/2006	R207 On 04-May-06			Bond Future	7.3600	7.3470	101.3631	101.4395	0.00
08/03/2006	R207 On 03-August-06			Bond Future	7.3600	7.3490	99.5452	99.6292	0.00
08/03/2006	R207 On 02-November-06			Bond Future	7.3600	7.3500	101.3319	101.4149	0.00
09/03/2006	GOVI On 01-February-07			jGovi	255.0900	254.8470	255.0890	254.8470	0.00
09/03/2006	GOVI On 04-May-06			jGovi	241.9200	241.6550	241.9200	241.6550	699.00
09/03/2006	GOVI On 03-August-06			jGovi	246.2800	246.0190	246.2830	246.0190	0.00
09/03/2006	GOVI On 02-November-06			jGovi	250.6900	250.4390	250.6930	250.4390	0.00
09/03/2006	J153 On 31-August-10			jSwap	7.2900	7.3140	0.0080	0.0071	0.00
09/03/2006	J157 On 15-September-15			jSwap	7.3900	7.4130	0.0081	0.0063	0.00
09/03/2006	J186 On 21-December-26			jSwap	7.0400	7.0510	0.0504	0.0488	0.00
09/03/2006	J194 On 28-February-08			jSwap	7.0900	7.1130	0.0075	0.0071	0.00
09/03/2006	J201 On 22-December-14			jSwap	7.3700	7.3900	0.0087	0.0074	0.00
09/03/2006	J203 On 15-September-17			jSwap	7.3700	7.3890	0.0109	0.0091	0.00
09/03/2006	J204 On 21-December-18			jSwap	7.3500	7.3740	0.0123	0.0106	0.00
09/03/2006	J207 On 15-January-20			jSwap	7.3200	7.3420	0.0591	0.0575	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
09/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
09/03/2006	JFRA On 01-February-07			jFra	7.1400	7.1430	0.0175	0.0175	500.00
09/03/2006	JFRA On 04-May-06			jFra	7.1200	7.1260	0.0174	0.0175	0.00
09/03/2006	JFRA On 03-May-07			jFra	7.2800	7.2810	0.0178	0.0178	0.00
09/03/2006	JFRA On 03-August-06			jFra	7.0000	7.0060	0.0172	0.0172	0.00
09/03/2006	JFRA On 02-August-07			jFra	7.3800	7.3800	0.0181	0.0181	0.00
09/03/2006	JFRA On 02-November-06			jFra	7.0600	7.0620	0.0173	0.0173	0.00
09/03/2006	JFRA On 01-November-07			jFra	7.4900	7.4990	0.0197	0.0197	0.00
09/03/2006	JN02 On 04-May-06			jNote	7.2400	7.2510	0.1346	0.1348	0.00
09/03/2006	JN02 On 03-August-06			jNote	7.3000	7.3200	0.1357	0.1361	0.00
09/03/2006	JN02 On 02-November-06			jNote	7.3800	7.4090	0.1370	0.1376	0.00
09/03/2006	JN05 On 04-May-06			jNote	7.5400	7.5700	0.3130	0.3141	0.00
09/03/2006	JN05 On 03-August-06			jNote	7.5800	7.6130	0.3144	0.3155	0.00
09/03/2006	JN05 On 02-November-06			jNote	7.6300	7.6640	0.3159	0.3171	0.00
09/03/2006	JN10 On 04-May-06			jNote	7.6100	7.6370	0.5308	0.5322	0.00
09/03/2006	JN10 On 03-August-06			jNote	7.6200	7.6530	0.5312	0.5326	0.00
09/03/2006	JN10 On 02-November-06			jNote	7.6400	7.6740	0.5317	0.5332	0.00
09/03/2006	JROD On 31-March-06			jRod	6.7300	6.7270	0.0030	0.0030	0.00
09/03/2006	JROD On 28-April-06			jRod	6.8200	6.8260	0.0026	0.0026	0.00
09/03/2006	JROD On 31-May-06			jRod	6.9700	6.9710	0.0024	0.0024	0.00
09/03/2006	JROD On 30-June-06			jRod	6.9400	6.9420	0.0050	0.0050	0.00
09/03/2006	JROD On 31-July-06			jRod	7.0100	7.0150	0.0046	0.0046	0.00
09/03/2006	JROD On 31-August-06			jRod	7.0700	7.0740	0.0044	0.0044	0.00
09/03/2006	R153 On 01-February-07			Bond Future	7.3100	7.3350	123.2670	123.1713	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
09/03/2006	R153 On 04-May-06			Bond Future	7.2900	7.3120	123.2632	123.1524	13.00
09/03/2006	R153 On 03-August-06			Bond Future	7.2800	7.3070	125.4870	125.3783	1.00
09/03/2006	R153 On 02-November-06			Bond Future	7.2900	7.3130	121.1434	121.0412	0.00
09/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45927	46925	45927	46925	0.00
09/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45927	46925	45927	46925	0.00
09/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2550	4571	2550	4571	0.00
09/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2550	4571	2550	4571	0.00
09/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11078	11737	11078	11737	0.00
09/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2288	4055	2288	4055	0.00
09/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19626	19668	19626	19668	0.00
09/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	716	1867	716	1867	0.00
09/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29128	28632	29128	28632	0.00
09/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	207	818	207	818	0.00
09/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38883	38068	38883	38068	0.00
09/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38883	38068	38883	38068	0.00
09/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38883	38068	38883	38068	0.00
09/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38883	38068	38883	38068	0.00
09/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38883	38068	38883	38068	0.00
09/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	56	349	56	349	20.00
09/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	56	349	56	349	20.00
09/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	56	349	56	349	20.00
09/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	56	349	56	349	20.00
09/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	56	349	56	349	20.00
09/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16712	19337	16712	19337	0.00
09/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8887	12535	8887	12535	0.00
09/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23275	25708	23275	25708	0.00
09/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6432	9888	6432	9888	0.00
09/03/2006	R157 On 01-February-07			Bond Future	7.4300	7.4590	143.4057	143.2035	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
09/03/2006	R157 On 04-May-06			Bond Future	7.4100	7.4320	142.5893	142.3715	7.00
09/03/2006	R157 On 03-August-06			Bond Future	7.4100	7.4340	145.1603	144.9475	4.00
09/03/2006	R157 On 02-November-06			Bond Future	7.4200	7.4420	140.9344	140.7269	0.00
09/03/2006	R186 On 01-February-07			Bond Future	7.0700	7.0840	137.6687	137.4681	0.00
09/03/2006	R186 On 04-May-06			Bond Future	7.0800	7.0950	140.7905	140.5857	30.00
09/03/2006	R186 On 03-August-06			Bond Future	7.0800	7.0900	138.0233	137.8199	0.00
09/03/2006	R186 On 02-November-06			Bond Future	7.0700	7.0850	140.4975	140.2954	0.00
09/03/2006	R194 On 01-February-07			Bond Future	6.9400	6.9760	107.4572	107.4242	0.00
09/03/2006	R194 On 04-May-06			Bond Future	7.0600	7.0840	106.8010	106.7543	101.00
09/03/2006	R194 On 03-August-06			Bond Future	7.0000	7.0340	108.7279	108.6829	0.00
09/03/2006	R194 On 02-November-06			Bond Future	6.9600	6.9930	105.6061	105.5668	0.00
09/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10461	11759	10461	11759	0.00
09/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2207	3835	2207	3835	0.00
09/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14704	15748	14704	15748	0.00
09/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1379	2752	1379	2752	0.00
09/03/2006	R201 On 01-February-07			Bond Future	7.4100	7.4310	108.9990	108.8694	0.00
09/03/2006	R201 On 04-May-06			Bond Future	7.3900	7.4080	111.8968	111.7643	66.00
09/03/2006	R201 On 03-August-06			Bond Future	7.3900	7.4120	109.5026	109.3665	0.00
09/03/2006	R201 On 02-November-06			Bond Future	7.4000	7.4180	111.4585	111.3256	0.00
09/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	23517	30402	23517	30402	0.00
09/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17977	26157	17977	26157	0.00
09/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	83117	86317	83117	86317	0.00
09/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1591	6120	1591	6120	0.00
09/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96541	98544	96541	98544	0.00
09/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	823	4155	823	4155	0.00
09/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3764	8110	3764	8110	0.00
09/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45518	51161	45518	51161	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
09/03/2006	R203 On 01-February-07			Bond Future	7.4100	7.4410	109.3341	109.1307	0.00
09/03/2006	R203 On 04-May-06			Bond Future	7.4000	7.4200	107.7085	107.5108	0.00
09/03/2006	R203 On 03-August-06			Bond Future	7.4000	7.4220	109.6522	109.4498	0.00
09/03/2006	R203 On 02-November-06			Bond Future	7.4000	7.4280	107.4512	107.2442	0.00
09/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	99316	97336	99316	97336	0.00
09/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	99316	97336	99316	97336	0.00
09/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	99316	97336	99316	97336	0.00
09/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	99316	97336	99316	97336	0.00
09/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	99316	97336	99316	97336	0.00
09/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	99316	97336	99316	97336	0.00
09/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	317	362	317	362	0.00
09/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	317	362	317	362	0.00
09/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	317	362	317	362	0.00
09/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	317	362	317	362	0.00
09/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	317	362	317	362	0.00
09/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	317	362	317	362	0.00
09/03/2006	R204 On 01-February-07			Bond Future	7.3900	7.4060	105.8259	105.6567	0.00
09/03/2006	R204 On 04-May-06			Bond Future	7.3700	7.3910	108.1519	107.9840	80.00
09/03/2006	R204 On 03-August-06			Bond Future	7.3700	7.3930	106.0663	105.9006	0.00
09/03/2006	R204 On 02-November-06			Bond Future	7.3800	7.3970	107.9685	107.7968	0.00
09/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	58618	57334	58618	57334	0.00
09/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9172	9605	9172	9605	0.00
09/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73755	72328	73755	72328	0.00
09/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5376	5667	5376	5667	0.00
09/03/2006	R207 On 01-February-07			Bond Future	7.3500	7.3660	99.6242	99.4765	0.00
09/03/2006	R207 On 04-May-06			Bond Future	7.3400	7.3560	101.5075	101.3631	0.00
09/03/2006	R207 On 03-August-06			Bond Future	7.3400	7.3590	99.7048	99.5452	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
09/03/2006	R207 On 02-November-06			Bond Future	7.3400	7.3600	101.4814	101.3319	0.00
10/03/2006	GOVI On 01-February-07			jGovi	254.3600	255.0890	254.3630	255.0890	0.00
10/03/2006	GOVI On 04-May-06			jGovi	241.2500	241.9200	241.2480	241.9200	699.00
10/03/2006	GOVI On 03-August-06			jGovi	245.5900	246.2830	245.5880	246.2830	0.00
10/03/2006	GOVI On 02-November-06			jGovi	249.9800	250.6930	249.9750	250.6930	0.00
10/03/2006	J153 On 31-August-10			jSwap	7.3200	7.2900	0.0069	0.0080	0.00
10/03/2006	J157 On 15-September-15			jSwap	7.4300	7.3880	0.0050	0.0081	0.00
10/03/2006	J186 On 21-December-26			jSwap	7.1500	7.0370	0.0381	0.0504	0.00
10/03/2006	J194 On 28-February-08			jSwap	7.1100	7.0900	0.0071	0.0075	0.00
10/03/2006	J201 On 22-December-14			jSwap	7.4100	7.3710	0.0058	0.0087	0.00
10/03/2006	J203 On 15-September-17			jSwap	7.4100	7.3660	0.0072	0.0109	0.00
10/03/2006	J204 On 21-December-18			jSwap	7.4100	7.3540	0.0077	0.0123	0.00
10/03/2006	J207 On 15-January-20			jSwap	7.3900	7.3240	0.0537	0.0591	0.00
10/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
10/03/2006	JFRA On 01-February-07			jFra	7.1300	7.1350	0.0175	0.0175	500.00
10/03/2006	JFRA On 04-May-06			jFra	7.1200	7.1210	0.0174	0.0174	0.00
10/03/2006	JFRA On 03-May-07			jFra	7.2700	7.2780	0.0178	0.0178	0.00
10/03/2006	JFRA On 03-August-06			jFra	7.0000	6.9980	0.0172	0.0172	0.00
10/03/2006	JFRA On 02-August-07			jFra	7.3700	7.3790	0.0180	0.0181	0.00
10/03/2006	JFRA On 02-November-06			jFra	7.0500	7.0570	0.0173	0.0173	0.00
10/03/2006	JFRA On 01-November-07			jFra	7.5100	7.4890	0.0198	0.0197	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
10/03/2006	JN02 On 04-May-06			jNote	7.2400	7.2400	0.1347	0.1346	0.00
10/03/2006	JN02 On 03-August-06			jNote	7.3100	7.2990	0.1359	0.1357	0.00
10/03/2006	JN02 On 02-November-06			jNote	7.4000	7.3790	0.1374	0.1370	0.00
10/03/2006	JN05 On 04-May-06			jNote	7.5700	7.5400	0.3139	0.3130	0.00
10/03/2006	JN05 On 03-August-06			jNote	7.6100	7.5810	0.3154	0.3144	0.00
10/03/2006	JN05 On 02-November-06			jNote	7.6600	7.6290	0.3170	0.3159	0.00
10/03/2006	JN10 On 04-May-06			jNote	7.6400	7.6070	0.5328	0.5308	0.00
10/03/2006	JN10 On 03-August-06			jNote	7.6600	7.6220	0.5334	0.5312	0.00
10/03/2006	JN10 On 02-November-06			jNote	7.6900	7.6410	0.5342	0.5317	0.00
10/03/2006	JROD On 31-March-06			jRod	6.5700	6.7260	0.0030	0.0030	0.00
10/03/2006	JROD On 28-April-06			jRod	6.6600	6.8240	0.0026	0.0026	0.00
10/03/2006	JROD On 31-May-06			jRod	6.8100	6.9670	0.0024	0.0024	0.00
10/03/2006	JROD On 30-June-06			jRod	6.8600	6.9390	0.0051	0.0050	0.00
10/03/2006	JROD On 31-July-06			jRod	6.9300	7.0110	0.0047	0.0046	0.00
10/03/2006	JROD On 31-August-06			jRod	6.9900	7.0700	0.0044	0.0044	0.00
10/03/2006	R153 On 01-February-07			Bond Future	7.3500	7.3070	123.1235	123.2670	0.00
10/03/2006	R153 On 04-May-06			Bond Future	7.3200	7.2850	123.1319	123.2632	13.00
10/03/2006	R153 On 03-August-06			Bond Future	7.3100	7.2790	125.3512	125.4870	1.00
10/03/2006	R153 On 02-November-06			Bond Future	7.3200	7.2850	121.0010	121.1434	0.00
10/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	44672	45927	44672	45927	0.00
10/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	44672	45927	44672	45927	0.00
10/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2720	2550	2720	2550	0.00
10/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2720	2550	2720	2550	0.00
10/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10089	11078	10089	11078	0.00
10/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2612	2288	2612	2288	0.00
10/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18428	19626	18428	19626	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
10/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	832	716	832	716	0.00
10/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	27850	29128	27850	29128	0.00
10/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	242	207	242	207	0.00
10/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	37579	38883	37579	38883	0.00
10/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	37579	38883	37579	38883	0.00
10/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	37579	38883	37579	38883	0.00
10/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	37579	38883	37579	38883	0.00
10/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	37579	38883	37579	38883	0.00
10/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	66	56	66	56	20.00
10/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	66	56	66	56	20.00
10/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	66	56	66	56	20.00
10/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	66	56	66	56	20.00
10/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	66	56	66	56	20.00
10/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15838	16712	15838	16712	0.00
10/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9437	8887	9437	8887	0.00
10/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22264	23275	22264	23275	0.00
10/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6845	6432	6845	6432	0.00
10/03/2006	R157 On 01-February-07			Bond Future	7.4900	7.4330	142.9941	143.4057	0.00
10/03/2006	R157 On 04-May-06			Bond Future	7.4500	7.4060	142.2042	142.5893	7.00
10/03/2006	R157 On 03-August-06			Bond Future	7.4600	7.4080	144.7596	145.1603	4.00
10/03/2006	R157 On 02-November-06			Bond Future	7.4700	7.4160	140.5276	140.9344	0.00
10/03/2006	R186 On 01-February-07			Bond Future	7.1900	7.0690	136.1288	137.6687	0.00
10/03/2006	R186 On 04-May-06			Bond Future	7.1900	7.0800	139.3397	140.7905	35.00
10/03/2006	R186 On 03-August-06			Bond Future	7.1800	7.0750	136.5552	138.0233	0.00
10/03/2006	R186 On 02-November-06			Bond Future	7.1800	7.0700	138.9860	140.4975	0.00
10/03/2006	R194 On 01-February-07			Bond Future	7.0000	6.9440	107.4006	107.4572	0.00
10/03/2006	R194 On 04-May-06			Bond Future	7.0800	7.0570	106.7543	106.8010	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2006	R194 On 03-August-06			Bond Future	7.0400	7.0040	108.6754	108.7279	0.00
10/03/2006	R194 On 02-November-06			Bond Future	7.0100	6.9620	105.5491	105.6061	0.00
10/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10043	10461	10043	10461	0.00
10/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2355	2207	2355	2207	0.00
10/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14234	14704	14234	14704	0.00
10/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1476	1379	1476	1379	0.00
10/03/2006	R201 On 01-February-07			Bond Future	7.4600	7.4100	108.6723	108.9990	0.00
10/03/2006	R201 On 04-May-06			Bond Future	7.4300	7.3880	111.5922	111.8968	66.00
10/03/2006	R201 On 03-August-06			Bond Future	7.4400	7.3910	109.1854	109.5026	0.00
10/03/2006	R201 On 02-November-06			Bond Future	7.4500	7.3970	111.1361	111.4585	0.00
10/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21723	23517	21723	23517	0.00
10/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19450	17977	19450	17977	0.00
10/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	80094	83117	80094	83117	0.00
10/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1792	1591	1792	1591	0.00
10/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	93430	96541	93430	96541	0.00
10/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	936	823	936	823	0.00
10/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3224	3764	3224	3764	0.00
10/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	48246	45518	48246	45518	0.00
10/03/2006	R203 On 01-February-07			Bond Future	7.4700	7.4140	108.8979	109.3341	0.00
10/03/2006	R203 On 04-May-06			Bond Future	7.4500	7.3950	107.3058	107.7085	0.00
10/03/2006	R203 On 03-August-06			Bond Future	7.4500	7.3960	109.2400	109.6522	0.00
10/03/2006	R203 On 02-November-06			Bond Future	7.4600	7.4010	107.0225	107.4512	0.00
10/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	95265	99316	95265	99316	0.00
10/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	95265	99316	95265	99316	0.00
10/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	95265	99316	95265	99316	0.00
10/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	95265	99316	95265	99316	0.00
10/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	95265	99316	95265	99316	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
10/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	95265	99316	95265	99316	0.00
10/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	387	317	387	317	0.00
10/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	387	317	387	317	0.00
10/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	387	317	387	317	0.00
10/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	387	317	387	317	0.00
10/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	387	317	387	317	0.00
10/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	387	317	387	317	0.00
10/03/2006	R204 On 01-February-07			Bond Future	7.4500	7.3850	105.3194	105.8259	0.00
10/03/2006	R204 On 04-May-06			Bond Future	7.4300	7.3710	107.6911	108.1519	80.00
10/03/2006	R204 On 03-August-06			Bond Future	7.4300	7.3730	105.5867	106.0663	0.00
10/03/2006	R204 On 02-November-06			Bond Future	7.4400	7.3760	107.4709	107.9685	0.00
10/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54760	58618	54760	58618	0.00
10/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10290	9172	10290	9172	0.00
10/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69513	73755	69513	73755	0.00
10/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6111	5376	6111	5376	0.00
10/03/2006	R207 On 01-February-07			Bond Future	7.4200	7.3480	99.0595	99.6242	0.00
10/03/2006	R207 On 04-May-06			Bond Future	7.4000	7.3390	100.9822	101.5075	0.00
10/03/2006	R207 On 03-August-06			Bond Future	7.4100	7.3400	99.1603	99.7048	0.00
10/03/2006	R207 On 02-November-06			Bond Future	7.4100	7.3420	100.9263	101.4814	0.00