



Derivatives Weekly Statistics Report

From 2006/05/01 To 2006/05/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2006	GOVI On 01-February-07			jGovi	254.9800	255.2170	254.9750	255.2170	0.00
02/05/2006	GOVI On 04-May-06			jGovi	241.7500	242.0870	241.7530	242.0870	0.00
02/05/2006	GOVI On 03-August-06			jGovi	246.0300	246.3760	246.0250	246.3760	561.00
02/05/2006	GOVI On 02-November-06			jGovi	250.4900	250.7860	250.4910	250.7860	301.00
02/05/2006	J153 On 31-August-10			jSwap	7.1900	7.1640	0.0118	0.0129	0.00
02/05/2006	J157 On 15-September-15			jSwap	7.4200	7.4000	0.0052	0.0068	0.00
02/05/2006	J186 On 21-December-26			jSwap	7.1400	7.1050	0.0394	0.0433	0.00
02/05/2006	J194 On 28-February-08			jSwap	7.1200	7.1000	0.0070	0.0074	0.00
02/05/2006	J201 On 22-December-14			jSwap	7.3900	7.3710	0.0072	0.0088	0.00
02/05/2006	J203 On 15-September-17			jSwap	7.4200	7.3940	0.0064	0.0082	0.00
02/05/2006	J204 On 21-December-18			jSwap	7.4100	7.3830	0.0076	0.0100	0.00
02/05/2006	J207 On 15-January-20			jSwap	7.4000	7.3650	0.0534	0.0561	0.00
02/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	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
02/05/2006	JFRA On 01-February-07			jFra	7.2200	7.2170	0.0177	0.0177	500.00
02/05/2006	JFRA On 07-February-08			jFra	7.4500	7.4490	0.0182	0.0182	0.00
02/05/2006	JFRA On 04-May-06			jFra	7.0900	7.1050	0.0174	0.0174	0.00
02/05/2006	JFRA On 03-May-07			jFra	7.2700	7.2710	0.0178	0.0178	0.00
02/05/2006	JFRA On 03-August-06			jFra	7.1100	7.1150	0.0174	0.0174	0.00
02/05/2006	JFRA On 02-August-07			jFra	7.3300	7.3320	0.0179	0.0180	0.00
02/05/2006	JFRA On 02-November-06			jFra	7.1500	7.1550	0.0175	0.0175	0.00
02/05/2006	JFRA On 01-November-07			jFra	7.4000	7.4020	0.0195	0.0195	0.00
02/05/2006	JN02 On 04-May-06			jNote	7.2500	7.2500	0.1347	0.1348	0.00
02/05/2006	JN02 On 03-August-06			jNote	7.3100	7.3000	0.1357	0.1356	0.00
02/05/2006	JN02 On 02-November-06			jNote	7.3600	7.3520	0.1368	0.1365	0.00
02/05/2006	JN05 On 04-May-06			jNote	7.4900	7.4630	0.3111	0.3101	0.00
02/05/2006	JN05 On 03-August-06			jNote	7.5300	7.4960	0.3123	0.3112	0.00
02/05/2006	JN05 On 02-November-06			jNote	7.5600	7.5290	0.3134	0.3122	0.00
02/05/2006	JN10 On 04-May-06			jNote	7.5800	7.5420	0.5298	0.5279	0.00
02/05/2006	JN10 On 03-August-06			jNote	7.6000	7.5570	0.5302	0.5283	0.00
02/05/2006	JN10 On 02-November-06			jNote	7.6100	7.5720	0.5306	0.5288	0.00
02/05/2006	JROD On 31-May-06			jRod	6.8200	6.8350	0.0028	0.0022	0.00
02/05/2006	JROD On 30-June-06			jRod	6.9300	6.9460	0.0025	0.0019	0.00
02/05/2006	JROD On 31-July-06			jRod	7.0700	7.0860	0.0022	0.0016	0.00
02/05/2006	JROD On 31-August-06			jRod	7.0000	7.0130	0.0048	0.0042	0.00
02/05/2006	R153 On 01-February-07			Bond Future	7.1800	7.1610	123.6919	123.7675	0.00
02/05/2006	R153 On 04-May-06			Bond Future	7.2000	7.1660	123.6295	123.7533	14.00
02/05/2006	R153 On 03-August-06			Bond Future	7.1900	7.1590	125.8215	125.9540	744.00
02/05/2006	R153 On 02-November-06			Bond Future	7.1800	7.1550	121.5170	121.6198	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
02/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48413	49414	48413	49414	0.00
02/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48413	49414	48413	49414	0.00
02/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1300	1274	1300	1274	0.00
02/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1300	1274	1300	1274	0.00
02/05/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12453	13693	12453	13693	0.00
02/05/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	0	2	0	2	0.00
02/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22573	23811	22573	23811	0.00
02/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	32585	33822	32585	33822	0.00
02/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42490	43727	42490	43727	0.00
02/05/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42490	43727	42490	43727	0.00
02/05/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42490	43727	42490	43727	0.00
02/05/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42490	43727	42490	43727	0.00
02/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42490	43727	42490	43727	0.00
02/05/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
02/05/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00
02/05/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
02/05/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
02/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
02/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17667	18467	17667	18467	0.00
02/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6106	5878	6106	5878	0.00
02/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24681	25568	24681	25568	0.00
02/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4103	3961	4103	3961	0.00
02/05/2006	R157 On 01-February-07			Bond Future	7.4300	7.4130	143.4057	143.5614	0.00
02/05/2006	R157 On 04-May-06			Bond Future	7.4100	7.3860	142.5474	142.7572	19.00
02/05/2006	R157 On 03-August-06			Bond Future	7.4200	7.3920	145.0784	145.2915	115.00
02/05/2006	R157 On 02-November-06			Bond Future	7.4200	7.3990	140.8865	141.0704	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
02/05/2006	R186 On 01-February-07			Bond Future	7.1700	7.1360	136.3397	136.7761	0.00
02/05/2006	R186 On 04-May-06			Bond Future	7.1800	7.1400	139.5013	139.9741	34.00
02/05/2006	R186 On 03-August-06			Bond Future	7.1800	7.1390	136.6755	137.1584	30.00
02/05/2006	R186 On 02-November-06			Bond Future	7.1700	7.1360	139.1453	139.6116	0.00
02/05/2006	R194 On 01-February-07			Bond Future	7.0000	7.0020	107.3995	107.3975	0.00
02/05/2006	R194 On 04-May-06			Bond Future	7.1100	7.0810	106.7163	106.7595	55.00
02/05/2006	R194 On 03-August-06			Bond Future	7.0800	7.0520	108.6079	108.6559	55.00
02/05/2006	R194 On 02-November-06			Bond Future	7.0400	7.0190	105.5123	105.5338	0.00
02/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9659	9673	9659	9673	0.00
02/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1982	2016	1982	2016	0.00
02/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13911	13918	13911	13918	0.00
02/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1163	1190	1163	1190	0.00
02/05/2006	R201 On 01-February-07			Bond Future	7.4300	7.4050	108.9064	109.0298	0.00
02/05/2006	R201 On 04-May-06			Bond Future	7.4100	7.3810	111.7775	111.9433	66.00
02/05/2006	R201 On 03-August-06			Bond Future	7.4200	7.3890	109.3406	109.5156	26.00
02/05/2006	R201 On 02-November-06			Bond Future	7.4200	7.3950	111.3256	111.4712	0.00
02/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21249	22067	21249	22067	0.00
02/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16635	16218	16635	16218	0.00
02/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	81115	82556	81115	82556	0.00
02/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	918	904	918	904	0.00
02/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94802	96254	94802	96254	0.00
02/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	413	409	413	409	0.00
02/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2755	3000	2755	3000	0.00
02/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45435	44446	45435	44446	0.00
02/05/2006	R203 On 01-February-07			Bond Future	7.4400	7.4230	109.1082	109.2663	0.00
02/05/2006	R203 On 04-May-06			Bond Future	7.4300	7.4010	107.4634	107.6610	0.00

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02/05/2006	R203 On 03-August-06			Bond Future	7.4300	7.4060	109.3720	109.5743	0.00
02/05/2006	R203 On 02-November-06			Bond Future	7.4400	7.4120	107.1907	107.3668	0.00
02/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	96261	98286	96261	98286	0.00
02/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	96261	98286	96261	98286	0.00
02/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	96261	98286	96261	98286	0.00
02/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	96261	98286	96261	98286	0.00
02/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	96261	98286	96261	98286	0.00
02/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	96261	98286	96261	98286	0.00
02/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	64	66	64	66	0.00
02/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	64	66	64	66	0.00
02/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	64	66	64	66	0.00
02/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	64	66	64	66	0.00
02/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	64	66	64	66	0.00
02/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	64	66	64	66	0.00
02/05/2006	R204 On 01-February-07			Bond Future	7.4400	7.4150	105.3675	105.5843	0.00
02/05/2006	R204 On 04-May-06			Bond Future	7.4300	7.3960	107.6911	107.9421	80.00
02/05/2006	R204 On 03-August-06			Bond Future	7.4300	7.4020	105.5620	105.8261	83.00
02/05/2006	R204 On 02-November-06			Bond Future	7.4400	7.4070	107.4790	107.7152	0.00
02/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	52329	54377	52329	54377	0.00
02/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7778	7464	7778	7464	0.00
02/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	67686	69878	67686	69878	0.00
02/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4203	4032	4203	4032	0.00
02/05/2006	R207 On 01-February-07			Bond Future	7.4200	7.3900	99.0106	99.2800	0.00
02/05/2006	R207 On 04-May-06			Bond Future	7.4100	7.3750	100.9062	101.2020	0.00
02/05/2006	R207 On 03-August-06			Bond Future	7.4200	7.3820	99.0518	99.3525	0.00
02/05/2006	R207 On 02-November-06			Bond Future	7.4200	7.3840	100.8438	101.1330	0.00
03/05/2006	GOVI On 01-February-07			jGovi	254.9500	254.9750	254.9530	254.9750	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
03/05/2006	GOVI On 04-May-06			jGovi	241.7900	241.7530	241.7940	241.7530	0.00
03/05/2006	GOVI On 03-August-06			jGovi	246.0600	246.0250	246.0630	246.0250	561.00
03/05/2006	GOVI On 02-November-06			jGovi	250.5000	250.4910	250.4960	250.4910	301.00
03/05/2006	J153 On 31-August-10			jSwap	7.1900	7.1930	0.0120	0.0118	0.00
03/05/2006	J157 On 15-September-15			jSwap	7.4200	7.4240	0.0052	0.0052	0.00
03/05/2006	J186 On 21-December-26			jSwap	7.1300	7.1400	0.0401	0.0394	0.00
03/05/2006	J194 On 28-February-08			jSwap	7.1200	7.1230	0.0071	0.0070	0.00
03/05/2006	J201 On 22-December-14			jSwap	7.3900	7.3940	0.0076	0.0072	0.00
03/05/2006	J203 On 15-September-17			jSwap	7.4200	7.4180	0.0064	0.0064	0.00
03/05/2006	J204 On 21-December-18			jSwap	7.4100	7.4110	0.0076	0.0076	0.00
03/05/2006	J207 On 15-January-20			jSwap	7.4000	7.3960	0.0534	0.0534	0.00
03/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
03/05/2006	JFRA On 01-February-07			jFra	7.2200	7.2180	0.0177	0.0177	500.00
03/05/2006	JFRA On 07-February-08			jFra	7.4600	7.4510	0.0183	0.0182	0.00
03/05/2006	JFRA On 04-May-06			jFra	7.0800	7.0860	0.0174	0.0174	0.00
03/05/2006	JFRA On 03-May-07			jFra	7.2800	7.2690	0.0178	0.0178	0.00
03/05/2006	JFRA On 03-August-06			jFra	7.1200	7.1120	0.0175	0.0174	0.00
03/05/2006	JFRA On 02-August-07			jFra	7.3300	7.3290	0.0180	0.0179	0.00
03/05/2006	JFRA On 02-November-06			jFra	7.1500	7.1530	0.0175	0.0175	0.00
03/05/2006	JFRA On 01-November-07			jFra	7.4100	7.3970	0.0195	0.0195	0.00
03/05/2006	JN02 On 04-May-06			jNote	7.2500	7.2460	0.1348	0.1347	0.00

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03/05/2006	JN02 On 03-August-06			jNote	7.3100	7.3050	0.1357	0.1357	0.00
03/05/2006	JN02 On 02-November-06			jNote	7.3600	7.3640	0.1367	0.1368	0.00
03/05/2006	JN05 On 04-May-06			jNote	7.4800	7.4910	0.3107	0.3111	0.00
03/05/2006	JN05 On 03-August-06			jNote	7.5200	7.5280	0.3119	0.3123	0.00
03/05/2006	JN05 On 02-November-06			jNote	7.5500	7.5630	0.3129	0.3134	0.00
03/05/2006	JN10 On 04-May-06			jNote	7.5800	7.5810	0.5296	0.5298	0.00
03/05/2006	JN10 On 03-August-06			jNote	7.5900	7.5960	0.5302	0.5302	0.00
03/05/2006	JN10 On 02-November-06			jNote	7.6100	7.6110	0.5306	0.5306	0.00
03/05/2006	JROD On 31-May-06			jRod	6.8200	6.8240	0.0028	0.0028	0.00
03/05/2006	JROD On 30-June-06			jRod	6.9200	6.9270	0.0025	0.0025	0.00
03/05/2006	JROD On 31-July-06			jRod	7.0600	7.0650	0.0022	0.0022	0.00
03/05/2006	JROD On 31-August-06			jRod	7.0000	7.0040	0.0048	0.0048	0.00
03/05/2006	R153 On 01-February-07			Bond Future	7.1900	7.1830	123.6851	123.6919	0.00
03/05/2006	R153 On 04-May-06			Bond Future	7.1900	7.1960	123.6542	123.6295	14.00
03/05/2006	R153 On 03-August-06			Bond Future	7.1900	7.1930	125.8448	125.8215	744.00
03/05/2006	R153 On 02-November-06			Bond Future	7.1800	7.1830	121.5243	121.5170	0.00
03/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48466	48413	48466	48413	0.00
03/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48466	48413	48466	48413	0.00
03/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1280	1300	1280	1300	0.00
03/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1280	1300	1280	1300	0.00
03/05/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12701	12453	12701	12453	0.00
03/05/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22820	22573	22820	22573	0.00
03/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	32832	32585	32832	32585	0.00
03/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00

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03/05/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42737	42490	42737	42490	0.00
03/05/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42737	42490	42737	42490	0.00
03/05/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42737	42490	42737	42490	0.00
03/05/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42737	42490	42737	42490	0.00
03/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42737	42490	42737	42490	0.00
03/05/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
03/05/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00
03/05/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
03/05/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
03/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
03/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17689	17667	17689	17667	0.00
03/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6054	6106	6054	6106	0.00
03/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24713	24681	24713	24681	0.00
03/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4061	4103	4061	4103	0.00
03/05/2006	R157 On 01-February-07			Bond Future	7.4400	7.4330	143.3745	143.4057	0.00
03/05/2006	R157 On 04-May-06			Bond Future	7.4100	7.4110	142.5558	142.5474	14.00
03/05/2006	R157 On 03-August-06			Bond Future	7.4200	7.4180	145.0784	145.0784	115.00
03/05/2006	R157 On 02-November-06			Bond Future	7.4200	7.4220	140.8705	140.8865	0.00
03/05/2006	R186 On 01-February-07			Bond Future	7.1700	7.1690	136.3793	136.3397	0.00
03/05/2006	R186 On 04-May-06			Bond Future	7.1700	7.1750	139.5686	139.5013	34.00
03/05/2006	R186 On 03-August-06			Bond Future	7.1700	7.1750	136.7425	136.6755	30.00
03/05/2006	R186 On 02-November-06			Bond Future	7.1700	7.1710	139.1985	139.1453	0.00
03/05/2006	R194 On 01-February-07			Bond Future	7.0200	7.0000	107.3820	107.3995	0.00
03/05/2006	R194 On 04-May-06			Bond Future	7.1000	7.1060	106.7267	106.7163	55.00
03/05/2006	R194 On 03-August-06			Bond Future	7.0800	7.0840	108.6169	108.6079	55.00
03/05/2006	R194 On 02-November-06			Bond Future	7.0400	7.0360	105.5060	105.5123	0.00
03/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9523	9659	9523	9659	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
03/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2021	1982	2021	1982	0.00
03/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13759	13911	13759	13911	0.00
03/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1186	1163	1186	1163	0.00
03/05/2006	R201 On 01-February-07			Bond Future	7.4200	7.4250	108.9125	108.9064	0.00
03/05/2006	R201 On 04-May-06			Bond Future	7.4000	7.4060	111.8173	111.7775	66.00
03/05/2006	R201 On 03-August-06			Bond Future	7.4100	7.4160	109.3795	109.3406	26.00
03/05/2006	R201 On 02-November-06			Bond Future	7.4100	7.4180	111.3509	111.3256	0.00
03/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21249	21249	21249	21249	0.00
03/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16573	16635	16573	16635	0.00
03/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	81344	81115	81344	81115	0.00
03/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	894	918	894	918	0.00
03/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	95043	94802	95043	94802	0.00
03/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	401	413	401	413	0.00
03/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2748	2755	2748	2755	0.00
03/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45366	45435	45366	45435	0.00
03/05/2006	R203 On 01-February-07			Bond Future	7.4500	7.4440	109.0781	109.1082	0.00
03/05/2006	R203 On 04-May-06			Bond Future	7.4300	7.4260	107.4713	107.4634	0.00
03/05/2006	R203 On 03-August-06			Bond Future	7.4300	7.4320	109.3720	109.3720	0.00
03/05/2006	R203 On 02-November-06			Bond Future	7.4400	7.4350	107.1754	107.1907	0.00
03/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	96258	96261	96258	96261	0.00
03/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	96258	96261	96258	96261	0.00
03/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	96258	96261	96258	96261	0.00
03/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	96258	96261	96258	96261	0.00
03/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	96258	96261	96258	96261	0.00
03/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	96258	96261	96258	96261	0.00
03/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	61	64	61	64	0.00
03/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	61	64	61	64	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
03/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	61	64	61	64	0.00
03/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	61	64	61	64	0.00
03/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	61	64	61	64	0.00
03/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	61	64	61	64	0.00
03/05/2006	R204 On 01-February-07			Bond Future	7.4500	7.4420	105.3434	105.3675	0.00
03/05/2006	R204 On 04-May-06			Bond Future	7.4300	7.4260	107.6994	107.6911	80.00
03/05/2006	R204 On 03-August-06			Bond Future	7.4300	7.4340	105.5702	105.5620	83.00
03/05/2006	R204 On 02-November-06			Bond Future	7.4400	7.4360	107.4709	107.4790	0.00
03/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	52217	52329	52217	52329	0.00
03/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7747	7778	7747	7778	0.00
03/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	67580	67686	67580	67686	0.00
03/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4178	4203	4178	4203	0.00
03/05/2006	R207 On 01-February-07			Bond Future	7.4300	7.4230	98.9943	99.0106	0.00
03/05/2006	R207 On 04-May-06			Bond Future	7.4100	7.4100	100.9147	100.9062	0.00
03/05/2006	R207 On 03-August-06			Bond Future	7.4200	7.4180	99.0602	99.0518	0.00
03/05/2006	R207 On 02-November-06			Bond Future	7.4200	7.4190	100.8438	100.8438	0.00
04/05/2006	GOVI On 01-February-07			jGovi	254.6100	254.9530	254.6060	254.9530	0.00
04/05/2006	GOVI On 04-May-06			jGovi	241.1900	241.7940	241.1900	241.7940	0.00
04/05/2006	GOVI On 03-August-06			jGovi	245.7200	246.0630	245.7190	246.0630	561.00
04/05/2006	GOVI On 02-November-06			jGovi	250.1500	250.4960	250.1460	250.4960	301.00
04/05/2006	J153 On 31-August-10			jSwap	7.2100	7.1870	0.0111	0.0120	0.00
04/05/2006	J157 On 15-September-15			jSwap	7.4500	7.4240	0.0031	0.0052	0.00
04/05/2006	J186 On 21-December-26			jSwap	7.1600	7.1340	0.0367	0.0401	0.00
04/05/2006	J194 On 28-February-08			jSwap	7.1400	7.1170	0.0067	0.0071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2006	J201 On 22-December-14			jSwap	7.4200	7.3880	0.0057	0.0076	0.00
04/05/2006	J203 On 15-September-17			jSwap	7.4500	7.4180	0.0041	0.0064	0.00
04/05/2006	J204 On 21-December-18			jSwap	7.4400	7.4110	0.0051	0.0076	0.00
04/05/2006	J207 On 15-January-20			jSwap	7.4300	7.3960	0.0507	0.0534	0.00
04/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
04/05/2006	JFRA On 01-February-07			jFra	7.2800	7.2190	0.0178	0.0177	500.00
04/05/2006	JFRA On 07-February-08			jFra	7.5300	7.4550	0.0184	0.0183	0.00
04/05/2006	JFRA On 04-May-06			jFra	7.0800	7.0820	0.0173	0.0174	0.00
04/05/2006	JFRA On 03-May-07			jFra	7.3400	7.2760	0.0180	0.0178	0.00
04/05/2006	JFRA On 03-August-06			jFra	7.1800	7.1230	0.0176	0.0175	0.00
04/05/2006	JFRA On 02-August-07			jFra	7.4000	7.3330	0.0181	0.0180	0.00
04/05/2006	JFRA On 02-November-06			jFra	7.2200	7.1510	0.0177	0.0175	0.00
04/05/2006	JFRA On 01-November-07			jFra	7.4800	7.4050	0.0197	0.0195	0.00
04/05/2006	JN02 On 04-May-06			jNote	7.3100	7.2500	0.1358	0.1348	0.00
04/05/2006	JN02 On 03-August-06			jNote	7.3700	7.3050	0.1368	0.1357	0.00
04/05/2006	JN02 On 02-November-06			jNote	7.4200	7.3600	0.1376	0.1367	0.00
04/05/2006	JN05 On 04-May-06			jNote	7.5200	7.4810	0.3120	0.3107	0.00
04/05/2006	JN05 On 03-August-06			jNote	7.5600	7.5160	0.3133	0.3119	0.00
04/05/2006	JN05 On 02-November-06			jNote	7.5900	7.5490	0.3144	0.3129	0.00
04/05/2006	JN10 On 04-May-06			jNote	7.6200	7.5750	0.5317	0.5296	0.00
04/05/2006	JN10 On 03-August-06			jNote	7.6400	7.5920	0.5323	0.5302	0.00
04/05/2006	JN10 On 02-November-06			jNote	7.6500	7.6070	0.5328	0.5306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2006	JROD On 31-May-06			jRod	6.8200	6.8210	0.0028	0.0028	0.00
04/05/2006	JROD On 30-June-06			jRod	6.9200	6.9230	0.0025	0.0025	0.00
04/05/2006	JROD On 31-July-06			jRod	7.0600	7.0600	0.0022	0.0022	0.00
04/05/2006	JROD On 31-August-06			jRod	7.0000	7.0010	0.0048	0.0048	0.00
04/05/2006	R153 On 01-February-07			Bond Future	7.2200	7.1850	123.5787	123.6851	0.00
04/05/2006	R153 On 04-May-06			Bond Future	7.2400	7.1900	123.4688	123.6542	0.00
04/05/2006	R153 On 03-August-06			Bond Future	7.2100	7.1870	125.7397	125.8448	744.00
04/05/2006	R153 On 02-November-06			Bond Future	7.2100	7.1810	121.4143	121.5243	0.00
04/05/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47442	48466	47442	48466	0.00
04/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47442	48466	47442	48466	0.00
04/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1357	1280	1357	1280	0.00
04/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1357	1280	1357	1280	0.00
04/05/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10846	12701	10846	12701	0.00
04/05/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20966	22820	20966	22820	0.00
04/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30978	32832	30978	32832	0.00
04/05/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
04/05/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40883	42737	40883	42737	0.00
04/05/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40883	42737	40883	42737	0.00
04/05/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40883	42737	40883	42737	0.00
04/05/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40883	42737	40883	42737	0.00
04/05/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40883	42737	40883	42737	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16933	17689	16933	17689	0.00
04/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6399	6054	6399	6054	0.00
04/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23852	24713	23852	24713	0.00
04/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4300	4061	4300	4061	0.00
04/05/2006	R157 On 01-February-07			Bond Future	7.4700	7.4370	143.1181	143.3745	0.00
04/05/2006	R157 On 04-May-06			Bond Future	7.4700	7.4100	142.0539	142.5558	0.00
04/05/2006	R157 On 03-August-06			Bond Future	7.4500	7.4180	144.8249	145.0784	115.00
04/05/2006	R157 On 02-November-06			Bond Future	7.4600	7.4240	140.6153	140.8705	0.00
04/05/2006	R186 On 01-February-07			Bond Future	7.2000	7.1660	135.9579	136.3793	0.00
04/05/2006	R186 On 04-May-06			Bond Future	7.2400	7.1700	138.6964	139.5686	0.00
04/05/2006	R186 On 03-August-06			Bond Future	7.2000	7.1700	136.3284	136.7425	34.00
04/05/2006	R186 On 02-November-06			Bond Future	7.2000	7.1670	138.7872	139.1985	0.00
04/05/2006	R194 On 01-February-07			Bond Future	7.0600	7.0170	107.3398	107.3820	0.00
04/05/2006	R194 On 04-May-06			Bond Future	7.1600	7.1000	106.6232	106.7267	0.00
04/05/2006	R194 On 03-August-06			Bond Future	7.1100	7.0780	108.5720	108.6169	55.00
04/05/2006	R194 On 02-November-06			Bond Future	7.0800	7.0410	105.4603	105.5060	0.00
04/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9209	9523	9209	9523	0.00
04/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2129	2021	2129	2021	0.00
04/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13404	13759	13404	13759	0.00
04/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1252	1186	1252	1186	0.00
04/05/2006	R201 On 01-February-07			Bond Future	7.4600	7.4240	108.7092	108.9125	0.00
04/05/2006	R201 On 04-May-06			Bond Future	7.4600	7.4000	111.4205	111.8173	0.00
04/05/2006	R201 On 03-August-06			Bond Future	7.4400	7.4100	109.1789	109.3795	26.00
04/05/2006	R201 On 02-November-06			Bond Future	7.4500	7.4140	111.1424	111.3509	0.00
04/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	20117	21249	20117	21249	0.00
04/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17475	16573	17475	16573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	79341	81344	79341	81344	0.00
04/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	975	894	975	894	0.00
04/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	92998	95043	92998	95043	0.00
04/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	440	401	440	401	0.00
04/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2456	2748	2456	2748	0.00
04/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47108	45366	47108	45366	0.00
04/05/2006	R203 On 01-February-07			Bond Future	7.4800	7.4480	108.8379	109.0781	0.00
04/05/2006	R203 On 04-May-06			Bond Future	7.4800	7.4250	107.0384	107.4713	0.00
04/05/2006	R203 On 03-August-06			Bond Future	7.4600	7.4320	109.1315	109.3720	0.00
04/05/2006	R203 On 02-November-06			Bond Future	7.4700	7.4370	106.9310	107.1754	0.00
04/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	93862	96258	93862	96258	0.00
04/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	93862	96258	93862	96258	0.00
04/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	93862	96258	93862	96258	0.00
04/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	93862	96258	93862	96258	0.00
04/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	93862	96258	93862	96258	0.00
04/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	93862	96258	93862	96258	0.00
04/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	70	61	70	61	0.00
04/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	70	61	70	61	0.00
04/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	70	61	70	61	0.00
04/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	70	61	70	61	0.00
04/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	70	61	70	61	0.00
04/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	70	61	70	61	0.00
04/05/2006	R204 On 01-February-07			Bond Future	7.4800	7.4450	105.0874	105.3434	0.00
04/05/2006	R204 On 04-May-06			Bond Future	7.4800	7.4250	107.2413	107.6994	0.00
04/05/2006	R204 On 03-August-06			Bond Future	7.4600	7.4330	105.3152	105.5702	83.00
04/05/2006	R204 On 02-November-06			Bond Future	7.4700	7.4370	107.2111	107.4709	0.00
04/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	50151	52217	50151	52217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8279	7747	8279	7747	0.00
04/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	65305	67580	65305	67580	0.00
04/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4500	4178	4500	4178	0.00
04/05/2006	R207 On 01-February-07			Bond Future	7.4600	7.4250	98.7341	98.9943	0.00
04/05/2006	R207 On 04-May-06			Bond Future	7.4400	7.4090	100.6537	100.9147	0.00
04/05/2006	R207 On 03-August-06			Bond Future	7.4500	7.4170	98.8022	99.0602	0.00
04/05/2006	R207 On 02-November-06			Bond Future	7.4500	7.4190	100.5805	100.8438	0.00
05/05/2006	GOVI On 01-February-07			jGovi	254.3000	254.6060	254.3000	254.6060	0.00
05/05/2006	GOVI On 03-August-06			jGovi	245.3500	245.7190	245.3530	245.7190	561.00
05/05/2006	GOVI On 02-November-06			jGovi	249.8100	250.1460	249.8080	250.1460	301.00
05/05/2006	J153 On 31-August-10			jSwap	7.2300	7.2110	0.0106	0.0111	0.00
05/05/2006	J157 On 15-September-15			jSwap	7.4900	7.4540	0.0010	0.0031	0.00
05/05/2006	J186 On 21-December-26			jSwap	7.2100	7.1640	0.0316	0.0367	0.00
05/05/2006	J194 On 28-February-08			jSwap	7.1600	7.1400	0.0063	0.0067	0.00
05/05/2006	J201 On 22-December-14			jSwap	7.4400	7.4170	0.0041	0.0057	0.00
05/05/2006	J203 On 15-September-17			jSwap	7.4800	7.4470	0.0019	0.0041	0.00
05/05/2006	J204 On 21-December-18			jSwap	7.4700	7.4400	0.0027	0.0051	0.00
05/05/2006	J207 On 15-January-20			jSwap	7.4600	7.4250	0.0480	0.0507	0.00
05/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
05/05/2006	JFRA On 01-February-07			jFra	7.3500	7.2780	0.0180	0.0178	500.00
05/05/2006	JFRA On 07-February-08			jFra	7.5500	7.5320	0.0185	0.0184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2006	JFRA On 03-May-07			jFra	7.4000	7.3420	0.0181	0.0180	0.00
05/05/2006	JFRA On 03-August-06			jFra	7.2200	7.1790	0.0177	0.0176	0.00
05/05/2006	JFRA On 02-August-07			jFra	7.4500	7.4020	0.0182	0.0181	0.00
05/05/2006	JFRA On 02-November-06			jFra	7.2800	7.2190	0.0178	0.0177	0.00
05/05/2006	JFRA On 01-November-07			jFra	7.5000	7.4780	0.0198	0.0197	0.00
05/05/2006	JN02 On 03-August-06			jNote	7.4100	7.3660	0.1375	0.1368	0.00
05/05/2006	JN02 On 02-November-06			jNote	7.4600	7.4150	0.1383	0.1376	0.00
05/05/2006	JN05 On 03-August-06			jNote	7.5800	7.5590	0.3138	0.3133	0.00
05/05/2006	JN05 On 02-November-06			jNote	7.6000	7.5920	0.3146	0.3144	0.00
05/05/2006	JN10 On 03-August-06			jNote	7.6600	7.6390	0.5333	0.5323	0.00
05/05/2006	JN10 On 02-November-06			jNote	7.6700	7.6540	0.5338	0.5328	0.00
05/05/2006	JROD On 31-May-06			jRod	6.8200	6.8190	0.0024	0.0028	0.00
05/05/2006	JROD On 30-June-06			jRod	6.9100	6.9190	0.0022	0.0025	0.00
05/05/2006	JROD On 31-July-06			jRod	7.0500	7.0550	0.0019	0.0022	0.00
05/05/2006	JROD On 31-August-06			jRod	6.9900	6.9970	0.0045	0.0048	0.00
05/05/2006	R153 On 01-February-07			Bond Future	7.2300	7.2160	123.5478	123.5787	0.00
05/05/2006	R153 On 03-August-06			Bond Future	7.2300	7.2140	125.6735	125.7397	744.00
05/05/2006	R153 On 02-November-06			Bond Future	7.2200	7.2110	121.3667	121.4143	0.00
05/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46992	47442	46992	47442	0.00
05/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46992	47442	46992	47442	0.00
05/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1383	1357	1383	1357	0.00
05/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1383	1357	1383	1357	0.00
05/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16595	16933	16595	16933	0.00
05/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6537	6399	6537	6399	0.00
05/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23468	23852	23468	23852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4393	4300	4393	4300	0.00
05/05/2006	R157 On 01-February-07			Bond Future	7.5000	7.4700	142.8933	143.1181	0.00
05/05/2006	R157 On 03-August-06			Bond Future	7.4800	7.4490	144.5639	144.8249	115.00
05/05/2006	R157 On 02-November-06			Bond Future	7.4900	7.4560	140.3686	140.6153	0.00
05/05/2006	R186 On 01-February-07			Bond Future	7.2400	7.1980	135.3686	135.9579	0.00
05/05/2006	R186 On 03-August-06			Bond Future	7.2500	7.2010	135.7174	136.3284	34.00
05/05/2006	R186 On 02-November-06			Bond Future	7.2400	7.1980	138.1804	138.7872	0.00
05/05/2006	R194 On 01-February-07			Bond Future	7.0700	7.0580	107.3244	107.3398	0.00
05/05/2006	R194 On 03-August-06			Bond Future	7.1400	7.1080	108.5271	108.5720	55.00
05/05/2006	R194 On 02-November-06			Bond Future	7.1000	7.0770	105.4287	105.4603	0.00
05/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9091	9209	9091	9209	0.00
05/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2165	2129	2165	2129	0.00
05/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13270	13404	13270	13404	0.00
05/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1273	1252	1273	1252	0.00
05/05/2006	R201 On 01-February-07			Bond Future	7.4800	7.4570	108.5677	108.7092	0.00
05/05/2006	R201 On 03-August-06			Bond Future	7.4700	7.4410	109.0111	109.1789	26.00
05/05/2006	R201 On 02-November-06			Bond Future	7.4700	7.4470	110.9911	111.1424	0.00
05/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19341	20117	19341	20117	0.00
05/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18113	17475	18113	17475	0.00
05/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77887	79341	77887	79341	0.00
05/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1035	975	1035	975	0.00
05/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	91514	92998	91514	92998	0.00
05/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	469	440	469	440	0.00
05/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2263	2456	2263	2456	0.00
05/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	48330	47108	48330	47108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2006	R203 On 01-February-07			Bond Future	7.5100	7.4800	108.6208	108.8379	0.00
05/05/2006	R203 On 03-August-06			Bond Future	7.4900	7.4630	108.8917	109.1315	0.00
05/05/2006	R203 On 02-November-06			Bond Future	7.5000	7.4690	106.7026	106.9310	0.00
05/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	91474	93862	91474	93862	0.00
05/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	91474	93862	91474	93862	0.00
05/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	91474	93862	91474	93862	0.00
05/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91474	93862	91474	93862	0.00
05/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91474	93862	91474	93862	0.00
05/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	91474	93862	91474	93862	0.00
05/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	81	70	81	70	0.00
05/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	81	70	81	70	0.00
05/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	81	70	81	70	0.00
05/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	81	70	81	70	0.00
05/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	81	70	81	70	0.00
05/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	81	70	81	70	0.00
05/05/2006	R204 On 01-February-07			Bond Future	7.5100	7.4770	104.8560	105.0874	0.00
05/05/2006	R204 On 03-August-06			Bond Future	7.5000	7.4640	105.0609	105.3152	83.00
05/05/2006	R204 On 02-November-06			Bond Future	7.5000	7.4690	106.9683	107.2111	0.00
05/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	48246	50151	48246	50151	0.00
05/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8802	8279	8802	8279	0.00
05/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	63196	65305	63196	65305	0.00
05/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4819	4500	4819	4500	0.00
05/05/2006	R207 On 01-February-07			Bond Future	7.4900	7.4570	98.4748	98.7341	0.00
05/05/2006	R207 On 03-August-06			Bond Future	7.4800	7.4480	98.5203	98.8022	0.00
05/05/2006	R207 On 02-November-06			Bond Future	7.4800	7.4510	100.3099	100.5805	0.00