



Derivatives Weekly Statistics Report

From 2006/01/09 To 2006/01/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2006	GOVI On 02-February-06			jGovi	238.4400	238.2710	238.4390	238.2710	506.00
09/01/2006	GOVI On 04-May-06			jGovi	242.6700	242.5040	242.6710	242.5040	220.00
09/01/2006	GOVI On 03-August-06			jGovi	246.9800	246.8090	246.9760	246.8090	0.00
09/01/2006	GOVI On 02-November-06			jGovi	251.3100	251.1450	251.3060	251.1450	0.00
09/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
09/01/2006	J153 On 31-August-10			jSwap	7.1900	7.1980	0.0134	0.0128	0.00
09/01/2006	J157 On 15-September-15			jSwap	7.3600	7.3740	0.0101	0.0091	0.00
09/01/2006	J186 On 21-December-26			jSwap	6.9700	6.9840	0.0569	0.0557	0.00
09/01/2006	J194 On 28-February-08			jSwap	7.0600	7.0830	0.0102	0.0096	0.00
09/01/2006	J201 On 22-December-14			jSwap	7.3400	7.3500	0.0106	0.0099	0.00
09/01/2006	J203 On 15-September-17			jSwap	7.3200	7.3250	0.0149	0.0142	0.00
09/01/2006	J204 On 21-December-18			jSwap	7.3100	7.3150	0.0163	0.0154	0.00
09/01/2006	J207 On 15-January-20			jSwap	7.2700	7.2770	0.0674	0.0663	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
09/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
09/01/2006	JFRA On 02-February-06			jFra	7.0800	7.0870	0.0174	0.0174	0.00
09/01/2006	JFRA On 01-February-07			jFra	7.0100	7.0480	0.0172	0.0173	500.00
09/01/2006	JFRA On 04-May-06			jFra	6.7900	6.8220	0.0167	0.0167	0.00
09/01/2006	JFRA On 03-May-07			jFra	7.1300	7.1480	0.0175	0.0175	0.00
09/01/2006	JFRA On 03-August-06			jFra	6.8200	6.8530	0.0167	0.0168	0.00
09/01/2006	JFRA On 02-August-07			jFra	7.1700	7.2060	0.0176	0.0176	0.00
09/01/2006	JFRA On 02-November-06			jFra	6.8900	6.9120	0.0169	0.0169	0.00
09/01/2006	JFRA On 01-November-07			jFra	7.1900	7.2590	0.0190	0.0191	0.00
09/01/2006	JN02 On 02-February-06			jNote	7.0100	7.0390	0.1306	0.1312	0.00
09/01/2006	JN05 On 02-February-06			jNote	7.3400	7.3590	0.3062	0.3069	0.00
09/01/2006	JN10 On 02-February-06			jNote	7.4300	7.4500	0.5229	0.5240	0.00
09/01/2006	JROD On 31-January-06			jRod	6.6900	6.5530	0.0031	0.0031	0.00
09/01/2006	JROD On 28-February-06			jRod	6.7900	6.6540	0.0028	0.0028	0.00
09/01/2006	JROD On 31-March-06			jRod	6.9300	6.7960	0.0025	0.0024	0.00
09/01/2006	JROD On 28-April-06			jRod	6.8900	6.8280	0.0052	0.0052	0.00
09/01/2006	JROD On 31-May-06			jRod	6.9500	6.9010	0.0049	0.0049	0.00
09/01/2006	JROD On 30-June-06			jRod	7.0100	6.9680	0.0047	0.0045	0.00
09/01/2006	JROD On 31-July-06			jRod	6.9500	6.9310	0.0075	0.0073	0.00
09/01/2006	JROD On 31-August-06			jRod	6.9800	6.9730	0.0073	0.0070	0.00
09/01/2006	R153 On 02-February-06			Bond Future	7.1900	7.2050	127.9784	127.9132	267.00
09/01/2006	R153 On 04-May-06			Bond Future	7.1900	7.2040	123.6625	123.5965	0.00
09/01/2006	R153 On 03-August-06			Bond Future	7.1900	7.2010	125.8526	125.7903	0.00
09/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7845	7724	7845	7724	0.00
09/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	3075	3606	3075	3606	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
09/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19620	19329	19620	19329	0.00
09/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6837	7206	6837	7206	0.00
09/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	26865	26475	26865	26475	0.00
09/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3963	4232	3963	4232	0.00
09/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	35044	34565	35044	34565	0.00
09/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2129	2310	2129	2310	0.00
09/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43876	43327	43876	43327	0.00
09/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43876	43327	43876	43327	0.00
09/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43876	43327	43876	43327	0.00
09/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43876	43327	43876	43327	0.00
09/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43876	43327	43876	43327	0.00
09/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1057	1167	1057	1167	20.00
09/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1057	1167	1057	1167	20.00
09/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1057	1167	1057	1167	20.00
09/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1057	1167	1057	1167	20.00
09/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1057	1167	1057	1167	20.00
09/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	22244	21738	22244	21738	0.00
09/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	325	471	325	471	0.00
09/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28390	27809	28390	27809	0.00
09/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	119	191	119	191	0.00
09/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	30462	29865	30462	29865	0.00
09/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	84	139	84	139	0.00
09/01/2006	R157 On 02-February-06			Bond Future	7.3600	7.3750	147.1284	146.9993	140.00
09/01/2006	R157 On 04-May-06			Bond Future	7.3700	7.3820	142.9170	142.7908	0.00
09/01/2006	R157 On 03-August-06			Bond Future	7.3700	7.3880	145.4557	145.3243	0.00
09/01/2006	R186 On 02-February-06			Bond Future	7.0200	7.0300	139.1925	139.0537	0.00
09/01/2006	R186 On 04-May-06			Bond Future	7.0200	7.0270	141.6556	141.5177	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
09/01/2006	R186 On 03-August-06			Bond Future	7.0100	7.0230	138.8691	138.7322	0.00
09/01/2006	R194 On 02-February-06			Bond Future	7.0300	7.0650	110.0029	109.9424	50.00
09/01/2006	R194 On 04-May-06			Bond Future	7.0100	7.0410	106.8874	106.8286	0.00
09/01/2006	R194 On 03-August-06			Bond Future	6.9700	7.0060	108.7834	108.7249	0.00
09/01/2006	R201 On 02-February-06			Bond Future	7.3400	7.3540	110.1845	110.1165	0.00
09/01/2006	R201 On 04-May-06			Bond Future	7.3500	7.3620	112.1427	112.0695	0.00
09/01/2006	R201 On 03-August-06			Bond Future	7.3600	7.3690	109.7104	109.6454	0.00
09/01/2006	R203 On 02-February-06			Bond Future	7.3300	7.3440	110.3660	110.2853	0.00
09/01/2006	R203 On 04-May-06			Bond Future	7.3400	7.3480	108.1610	108.0815	0.00
09/01/2006	R203 On 03-August-06			Bond Future	7.3400	7.3520	110.0744	109.9961	0.00
09/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	104990	104312	104990	104312	0.00
09/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	104990	104312	104990	104312	0.00
09/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	104990	104312	104990	104312	0.00
09/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	104990	104312	104990	104312	0.00
09/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	104990	104312	104990	104312	0.00
09/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	104990	104312	104990	104312	0.00
09/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1769	1874	1769	1874	0.00
09/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1769	1874	1769	1874	0.00
09/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1769	1874	1769	1874	0.00
09/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1769	1874	1769	1874	0.00
09/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1769	1874	1769	1874	0.00
09/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1769	1874	1769	1874	0.00
09/01/2006	R204 On 02-February-06			Bond Future	7.3100	7.3230	106.7074	106.6218	0.00
09/01/2006	R204 On 04-May-06			Bond Future	7.3200	7.3280	108.6069	108.5140	0.00
09/01/2006	R204 On 03-August-06			Bond Future	7.3200	7.3320	106.4905	106.4071	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
09/01/2006	R207 On 02-February-06			Bond Future	7.2800	7.2930	100.1676	100.0811	0.00
09/01/2006	R207 On 04-May-06			Bond Future	7.2900	7.2980	101.9509	101.8569	0.00
09/01/2006	R207 On 03-August-06			Bond Future	7.2900	7.3020	100.1096	100.0251	0.00
10/01/2006	GOVI On 02-February-06			jGovi	238.2600	238.4390	238.2580	238.4390	506.00
10/01/2006	GOVI On 04-May-06			jGovi	242.4900	242.6710	242.4930	242.6710	220.00
10/01/2006	GOVI On 03-August-06			jGovi	246.8100	246.9760	246.8140	246.9760	0.00
10/01/2006	GOVI On 02-November-06			jGovi	251.1700	251.3060	251.1660	251.3060	0.00
10/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
10/01/2006	J153 On 31-August-10			jSwap	7.2000	7.1860	0.0128	0.0134	0.00
10/01/2006	J157 On 15-September-15			jSwap	7.3700	7.3590	0.0091	0.0101	0.00
10/01/2006	J186 On 21-December-26			jSwap	6.9900	6.9740	0.0551	0.0569	0.00
10/01/2006	J194 On 28-February-08			jSwap	7.0800	7.0580	0.0098	0.0102	0.00
10/01/2006	J201 On 22-December-14			jSwap	7.3600	7.3400	0.0096	0.0106	0.00
10/01/2006	J203 On 15-September-17			jSwap	7.3300	7.3160	0.0138	0.0149	0.00
10/01/2006	J204 On 21-December-18			jSwap	7.3200	7.3050	0.0154	0.0163	0.00
10/01/2006	J207 On 15-January-20			jSwap	7.2700	7.2660	0.0666	0.0674	0.00
10/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
10/01/2006	JFRA On 02-February-06			jFra	7.0900	7.0840	0.0174	0.0174	0.00
10/01/2006	JFRA On 01-February-07			jFra	7.0400	7.0140	0.0173	0.0172	500.00
10/01/2006	JFRA On 04-May-06			jFra	6.7700	6.7900	0.0166	0.0167	0.00
10/01/2006	JFRA On 03-May-07			jFra	7.1600	7.1300	0.0175	0.0175	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
10/01/2006	JFRA On 03-August-06			jFra	6.8300	6.8200	0.0167	0.0167	0.00
10/01/2006	JFRA On 02-August-07			jFra	7.2300	7.1740	0.0177	0.0176	0.00
10/01/2006	JFRA On 02-November-06			jFra	6.9100	6.8870	0.0169	0.0169	0.00
10/01/2006	JFRA On 01-November-07			jFra	7.2600	7.1930	0.0191	0.0190	0.00
10/01/2006	JN02 On 02-February-06			jNote	7.0300	7.0090	0.1310	0.1306	0.00
10/01/2006	JN05 On 02-February-06			jNote	7.3400	7.3390	0.3062	0.3062	0.00
10/01/2006	JN10 On 02-February-06			jNote	7.4300	7.4280	0.5230	0.5229	0.00
10/01/2006	JROD On 31-January-06			jRod	6.6900	6.6930	0.0031	0.0031	0.00
10/01/2006	JROD On 28-February-06			jRod	6.7800	6.7930	0.0028	0.0028	0.00
10/01/2006	JROD On 31-March-06			jRod	6.9300	6.9310	0.0025	0.0025	0.00
10/01/2006	JROD On 28-April-06			jRod	6.8900	6.8930	0.0052	0.0052	0.00
10/01/2006	JROD On 31-May-06			jRod	6.9500	6.9530	0.0049	0.0049	0.00
10/01/2006	JROD On 30-June-06			jRod	7.0000	7.0050	0.0047	0.0047	0.00
10/01/2006	JROD On 31-July-06			jRod	6.9500	6.9470	0.0075	0.0075	0.00
10/01/2006	JROD On 31-August-06			jRod	6.9800	6.9810	0.0073	0.0073	0.00
10/01/2006	R153 On 02-February-06			Bond Future	7.2100	7.1900	127.9088	127.9784	267.00
10/01/2006	R153 On 04-May-06			Bond Future	7.2000	7.1880	123.5965	123.6625	0.00
10/01/2006	R153 On 03-August-06			Bond Future	7.2000	7.1850	125.7981	125.8526	0.00
10/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7300	7845	7300	7845	0.00
10/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	3225	3075	3225	3075	0.00
10/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19134	19620	19134	19620	0.00
10/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7011	6837	7011	6837	0.00
10/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	26314	26865	26314	26865	0.00
10/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4071	3963	4071	3963	0.00
10/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	34446	35044	34446	35044	0.00

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10/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2191	2129	2191	2129	0.00
10/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43248	43876	43248	43876	0.00
10/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43248	43876	43248	43876	0.00
10/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43248	43876	43248	43876	0.00
10/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43248	43876	43248	43876	0.00
10/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43248	43876	43248	43876	0.00
10/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1088	1057	1088	1057	20.00
10/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1088	1057	1088	1057	20.00
10/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1088	1057	1088	1057	20.00
10/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1088	1057	1088	1057	20.00
10/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1088	1057	1088	1057	20.00
10/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	21555	22244	21555	22244	0.00
10/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	331	325	331	325	0.00
10/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	27694	28390	27694	28390	0.00
10/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	119	119	119	119	0.00
10/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	29766	30462	29766	30462	0.00
10/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	83	84	83	84	0.00
10/01/2006	R157 On 02-February-06			Bond Future	7.3800	7.3600	146.9993	147.1284	140.00
10/01/2006	R157 On 04-May-06			Bond Future	7.3800	7.3670	142.7908	142.9170	0.00
10/01/2006	R157 On 03-August-06			Bond Future	7.3900	7.3720	145.3325	145.4557	0.00
10/01/2006	R186 On 02-February-06			Bond Future	7.0400	7.0200	138.9705	139.1925	0.00
10/01/2006	R186 On 04-May-06			Bond Future	7.0300	7.0170	141.4489	141.6556	0.00
10/01/2006	R186 On 03-August-06			Bond Future	7.0300	7.0130	138.6638	138.8691	0.00
10/01/2006	R194 On 02-February-06			Bond Future	7.0600	7.0340	109.9600	110.0029	50.00
10/01/2006	R194 On 04-May-06			Bond Future	7.0300	7.0070	106.8494	106.8874	0.00
10/01/2006	R194 On 03-August-06			Bond Future	6.9900	6.9670	108.7519	108.7834	0.00

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10/01/2006	R201 On 02-February-06			Bond Future	7.3600	7.3440	110.0825	110.1845	0.00
10/01/2006	R201 On 04-May-06			Bond Future	7.3700	7.3510	112.0363	112.1427	0.00
10/01/2006	R201 On 03-August-06			Bond Future	7.3700	7.3590	109.6194	109.7104	0.00
10/01/2006	R203 On 02-February-06			Bond Future	7.3500	7.3340	110.2449	110.3660	0.00
10/01/2006	R203 On 04-May-06			Bond Future	7.3500	7.3380	108.0337	108.1610	0.00
10/01/2006	R203 On 03-August-06			Bond Future	7.3600	7.3420	109.9648	110.0744	0.00
10/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	103938	104990	103938	104990	0.00
10/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	103938	104990	103938	104990	0.00
10/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	103938	104990	103938	104990	0.00
10/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	103938	104990	103938	104990	0.00
10/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	103938	104990	103938	104990	0.00
10/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	103938	104990	103938	104990	0.00
10/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1813	1769	1813	1769	0.00
10/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1813	1769	1813	1769	0.00
10/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1813	1769	1813	1769	0.00
10/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1813	1769	1813	1769	0.00
10/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1813	1769	1813	1769	0.00
10/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1813	1769	1813	1769	0.00
10/01/2006	R204 On 02-February-06			Bond Future	7.3200	7.3130	106.6218	106.7074	0.00
10/01/2006	R204 On 04-May-06			Bond Future	7.3300	7.3170	108.5140	108.6069	0.00
10/01/2006	R204 On 03-August-06			Bond Future	7.3300	7.3220	106.4154	106.4905	0.00
10/01/2006	R207 On 02-February-06			Bond Future	7.2900	7.2830	100.0984	100.1676	0.00
10/01/2006	R207 On 04-May-06			Bond Future	7.3000	7.2870	101.8825	101.9509	0.00
10/01/2006	R207 On 03-August-06			Bond Future	7.3000	7.2920	100.0504	100.1096	0.00
11/01/2006	GOVI On 02-February-06			jGovi	238.4500	238.2580	238.4540	238.2580	506.00
11/01/2006	GOVI On 04-May-06			jGovi	242.6700	242.4930	242.6700	242.4930	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2006	GOVI On 03-August-06			jGovi	246.9700	246.8140	246.9710	246.8140	0.00
11/01/2006	GOVI On 02-November-06			jGovi	251.3100	251.1660	251.3070	251.1660	0.00
11/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
11/01/2006	J153 On 31-August-10			jSwap	7.1900	7.2000	0.0131	0.0128	0.00
11/01/2006	J157 On 15-September-15			jSwap	7.3500	7.3730	0.0106	0.0091	0.00
11/01/2006	J186 On 21-December-26			jSwap	6.9700	6.9900	0.0574	0.0551	0.00
11/01/2006	J194 On 28-February-08			jSwap	7.0700	7.0760	0.0100	0.0098	0.00
11/01/2006	J201 On 22-December-14			jSwap	7.3400	7.3550	0.0105	0.0096	0.00
11/01/2006	J203 On 15-September-17			jSwap	7.3100	7.3300	0.0153	0.0138	0.00
11/01/2006	J204 On 21-December-18			jSwap	7.3000	7.3150	0.0166	0.0154	0.00
11/01/2006	J207 On 15-January-20			jSwap	7.2600	7.2740	0.0678	0.0666	0.00
11/01/2006	JBAR On 16-March-05			jBar	7.0300	7.0500	0.0000	0.0000	0.00
11/01/2006	JFRA On 02-February-06			jFra	7.0600	7.0880	0.0173	0.0174	0.00
11/01/2006	JFRA On 01-February-07			jFra	7.0700	7.0420	0.0173	0.0173	500.00
11/01/2006	JFRA On 04-May-06			jFra	6.7800	6.7670	0.0166	0.0166	0.00
11/01/2006	JFRA On 03-May-07			jFra	7.1800	7.1570	0.0176	0.0175	0.00
11/01/2006	JFRA On 03-August-06			jFra	6.8300	6.8250	0.0168	0.0167	0.00
11/01/2006	JFRA On 02-August-07			jFra	7.2600	7.2310	0.0178	0.0177	0.00
11/01/2006	JFRA On 02-November-06			jFra	6.9300	6.9060	0.0170	0.0169	0.00
11/01/2006	JFRA On 01-November-07			jFra	7.2900	7.2620	0.0192	0.0191	0.00
11/01/2006	JN02 On 02-February-06			jNote	7.0500	7.0320	0.1313	0.1310	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
11/01/2006	JN05 On 02-February-06			jNote	7.3600	7.3410	0.3069	0.3062	0.00
11/01/2006	JN10 On 02-February-06			jNote	7.4500	7.4300	0.5236	0.5230	0.00
11/01/2006	JROD On 31-January-06			jRod	6.6900	6.6880	0.0031	0.0031	0.00
11/01/2006	JROD On 28-February-06			jRod	6.7700	6.7840	0.0028	0.0028	0.00
11/01/2006	JROD On 31-March-06			jRod	6.9000	6.9270	0.0025	0.0025	0.00
11/01/2006	JROD On 28-April-06			jRod	6.8800	6.8930	0.0053	0.0052	0.00
11/01/2006	JROD On 31-May-06			jRod	6.9400	6.9540	0.0050	0.0049	0.00
11/01/2006	JROD On 30-June-06			jRod	6.9900	7.0040	0.0047	0.0047	0.00
11/01/2006	JROD On 31-July-06			jRod	6.9400	6.9450	0.0076	0.0075	0.00
11/01/2006	JROD On 31-August-06			jRod	6.9800	6.9790	0.0073	0.0073	0.00
11/01/2006	R153 On 02-February-06			Bond Future	7.2000	7.2060	127.9566	127.9088	267.00
11/01/2006	R153 On 04-May-06			Bond Future	7.2000	7.2040	123.6336	123.5965	0.00
11/01/2006	R153 On 03-August-06			Bond Future	7.1900	7.1990	125.8215	125.7981	0.00
11/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7501	7300	7501	7300	0.00
11/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	2948	3225	2948	3225	0.00
11/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19330	19134	19330	19134	0.00
11/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6836	7011	6836	7011	0.00
11/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	26561	26314	26561	26314	0.00
11/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3947	4071	3947	4071	0.00
11/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	34736	34446	34736	34446	0.00
11/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2110	2191	2110	2191	0.00
11/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43571	43248	43571	43248	0.00
11/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43571	43248	43571	43248	0.00
11/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43571	43248	43571	43248	0.00
11/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43571	43248	43571	43248	0.00
11/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43571	43248	43571	43248	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
11/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1040	1088	1040	1088	20.00
11/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1040	1088	1040	1088	20.00
11/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1040	1088	1040	1088	20.00
11/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1040	1088	1040	1088	20.00
11/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1040	1088	1040	1088	20.00
11/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	21975	21555	21975	21555	0.00
11/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	274	331	274	331	0.00
11/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28147	27694	28147	27694	0.00
11/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	93	119	93	119	0.00
11/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	30225	29766	30225	29766	0.00
11/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	64	83	64	83	0.00
11/01/2006	R157 On 02-February-06			Bond Future	7.3600	7.3750	147.1714	146.9993	140.00
11/01/2006	R157 On 04-May-06			Bond Future	7.3600	7.3820	142.9591	142.7908	0.00
11/01/2006	R157 On 03-August-06			Bond Future	7.3700	7.3870	145.4885	145.3325	0.00
11/01/2006	R186 On 02-February-06			Bond Future	7.0200	7.0360	139.2619	138.9705	0.00
11/01/2006	R186 On 04-May-06			Bond Future	7.0100	7.0320	141.7246	141.4489	0.00
11/01/2006	R186 On 03-August-06			Bond Future	7.0100	7.0280	138.9377	138.6638	0.00
11/01/2006	R194 On 02-February-06			Bond Future	7.0500	7.0560	109.9814	109.9600	50.00
11/01/2006	R194 On 04-May-06			Bond Future	7.0200	7.0290	106.8615	106.8494	0.00
11/01/2006	R194 On 03-August-06			Bond Future	6.9900	6.9880	108.7534	108.7519	0.00
11/01/2006	R201 On 02-February-06			Bond Future	7.3400	7.3590	110.1845	110.0825	0.00
11/01/2006	R201 On 04-May-06			Bond Future	7.3500	7.3670	112.1360	112.0363	0.00
11/01/2006	R201 On 03-August-06			Bond Future	7.3600	7.3730	109.7104	109.6194	0.00
11/01/2006	R203 On 02-February-06			Bond Future	7.3300	7.3490	110.4145	110.2449	0.00
11/01/2006	R203 On 04-May-06			Bond Future	7.3300	7.3540	108.1929	108.0337	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
11/01/2006	R203 On 03-August-06			Bond Future	7.3400	7.3560	110.1136	109.9648	0.00
11/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	105321	103938	105321	103938	0.00
11/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	105321	103938	105321	103938	0.00
11/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	105321	103938	105321	103938	0.00
11/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	105321	103938	105321	103938	0.00
11/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	105321	103938	105321	103938	0.00
11/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	105321	103938	105321	103938	0.00
11/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1707	1813	1707	1813	0.00
11/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1707	1813	1707	1813	0.00
11/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1707	1813	1707	1813	0.00
11/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1707	1813	1707	1813	0.00
11/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1707	1813	1707	1813	0.00
11/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1707	1813	1707	1813	0.00
11/01/2006	R204 On 02-February-06			Bond Future	7.3100	7.3230	106.7502	106.6218	0.00
11/01/2006	R204 On 04-May-06			Bond Future	7.3100	7.3280	108.6407	108.5140	0.00
11/01/2006	R204 On 03-August-06			Bond Future	7.3200	7.3310	106.5322	106.4154	0.00
11/01/2006	R207 On 02-February-06			Bond Future	7.2800	7.2910	100.2195	100.0984	0.00
11/01/2006	R207 On 04-May-06			Bond Future	7.2800	7.2950	101.9937	101.8825	0.00
11/01/2006	R207 On 03-August-06			Bond Future	7.2900	7.2990	100.1518	100.0504	0.00
12/01/2006	GOVI On 02-February-06			jGovi	238.3700	238.4540	238.3690	238.4540	506.00
12/01/2006	GOVI On 04-May-06			jGovi	242.5600	242.6700	242.5580	242.6700	220.00
12/01/2006	GOVI On 03-August-06			jGovi	246.8200	246.9710	246.8230	246.9710	0.00
12/01/2006	GOVI On 02-November-06			jGovi	251.1300	251.3070	251.1340	251.3070	0.00
12/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
12/01/2006	J153 On 31-August-10			jSwap	7.1900	7.1910	0.0132	0.0131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2006	J157 On 15-September-15			jSwap	7.3600	7.3530	0.0099	0.0106	0.00
12/01/2006	J186 On 21-December-26			jSwap	6.9800	6.9700	0.0563	0.0574	0.00
12/01/2006	J194 On 28-February-08			jSwap	7.0800	7.0690	0.0098	0.0100	0.00
12/01/2006	J201 On 22-December-14			jSwap	7.3500	7.3410	0.0100	0.0105	0.00
12/01/2006	J203 On 15-September-17			jSwap	7.3200	7.3110	0.0150	0.0153	0.00
12/01/2006	J204 On 21-December-18			jSwap	7.3100	7.3010	0.0163	0.0166	0.00
12/01/2006	J207 On 15-January-20			jSwap	7.2700	7.2620	0.0675	0.0678	0.00
12/01/2006	JBAR On 16-March-05			jBar	7.0000	7.0250	0.0000	0.0000	0.00
12/01/2006	JFRA On 02-February-06			jFra	7.0200	7.0600	0.0172	0.0173	0.00
12/01/2006	JFRA On 01-February-07			jFra	7.0100	7.0680	0.0172	0.0173	500.00
12/01/2006	JFRA On 04-May-06			jFra	6.7600	6.7840	0.0166	0.0166	0.00
12/01/2006	JFRA On 03-May-07			jFra	7.1000	7.1810	0.0174	0.0176	0.00
12/01/2006	JFRA On 03-August-06			jFra	6.7800	6.8340	0.0166	0.0168	0.00
12/01/2006	JFRA On 02-August-07			jFra	7.2100	7.2580	0.0177	0.0178	0.00
12/01/2006	JFRA On 02-November-06			jFra	6.8600	6.9270	0.0168	0.0170	0.00
12/01/2006	JFRA On 01-November-07			jFra	7.3300	7.2930	0.0193	0.0192	0.00
12/01/2006	JN02 On 02-February-06			jNote	7.0100	7.0470	0.1306	0.1313	0.00
12/01/2006	JN05 On 02-February-06			jNote	7.3300	7.3610	0.3060	0.3069	0.00
12/01/2006	JN10 On 02-February-06			jNote	7.4200	7.4450	0.5223	0.5236	0.00
12/01/2006	JROD On 31-January-06			jRod	6.6800	6.6850	0.0031	0.0031	0.00
12/01/2006	JROD On 28-February-06			jRod	6.7700	6.7720	0.0028	0.0028	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
12/01/2006	JROD On 31-March-06			jRod	6.8800	6.9010	0.0026	0.0025	0.00
12/01/2006	JROD On 28-April-06			jRod	6.8600	6.8770	0.0054	0.0053	0.00
12/01/2006	JROD On 31-May-06			jRod	6.9200	6.9390	0.0051	0.0050	0.00
12/01/2006	JROD On 30-June-06			jRod	6.9800	6.9930	0.0048	0.0047	0.00
12/01/2006	JROD On 31-July-06			jRod	6.9400	6.9410	0.0076	0.0076	0.00
12/01/2006	JROD On 31-August-06			jRod	6.9700	6.9750	0.0074	0.0073	0.00
12/01/2006	R153 On 02-February-06			Bond Future	7.2000	7.1950	127.9566	127.9566	267.00
12/01/2006	R153 On 04-May-06			Bond Future	7.2000	7.1950	123.6213	123.6336	0.00
12/01/2006	R153 On 03-August-06			Bond Future	7.2000	7.1930	125.7942	125.8215	0.00
12/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7397	7501	7397	7501	0.00
12/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	2844	2948	2844	2948	0.00
12/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19199	19330	19199	19330	0.00
12/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6829	6836	6829	6836	0.00
12/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	26425	26561	26425	26561	0.00
12/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3934	3947	3934	3947	0.00
12/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	34600	34736	34600	34736	0.00
12/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2098	2110	2098	2110	0.00
12/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43437	43571	43437	43571	0.00
12/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43437	43571	43437	43571	0.00
12/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43437	43571	43437	43571	0.00
12/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43437	43571	43437	43571	0.00
12/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43437	43571	43437	43571	0.00
12/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1030	1040	1030	1040	20.00
12/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1030	1040	1030	1040	20.00
12/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1030	1040	1030	1040	20.00
12/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1030	1040	1030	1040	20.00
12/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1030	1040	1030	1040	20.00
12/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	21945	21975	21945	21975	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
12/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	244	274	244	274	0.00
12/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28133	28147	28133	28147	0.00
12/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	80	93	80	93	0.00
12/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	30215	30225	30215	30225	0.00
12/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	54	64	54	64	0.00
12/01/2006	R157 On 02-February-06			Bond Future	7.3600	7.3550	147.0939	147.1714	140.00
12/01/2006	R157 On 04-May-06			Bond Future	7.3700	7.3620	142.8581	142.9591	0.00
12/01/2006	R157 On 03-August-06			Bond Future	7.3800	7.3680	145.3653	145.4885	0.00
12/01/2006	R186 On 02-February-06			Bond Future	7.0300	7.0150	139.1230	139.2619	0.00
12/01/2006	R186 On 04-May-06			Bond Future	7.0200	7.0120	141.5591	141.7246	0.00
12/01/2006	R186 On 03-August-06			Bond Future	7.0200	7.0080	138.7459	138.9377	0.00
12/01/2006	R194 On 02-February-06			Bond Future	7.0600	7.0450	109.9619	109.9814	50.00
12/01/2006	R194 On 04-May-06			Bond Future	7.0400	7.0220	106.8286	106.8615	0.00
12/01/2006	R194 On 03-August-06			Bond Future	7.0200	6.9870	108.7069	108.7534	0.00
12/01/2006	R201 On 02-February-06			Bond Future	7.3500	7.3440	110.1165	110.1845	0.00
12/01/2006	R201 On 04-May-06			Bond Future	7.3600	7.3520	112.0562	112.1360	0.00
12/01/2006	R201 On 03-August-06			Bond Future	7.3800	7.3590	109.6064	109.7104	0.00
12/01/2006	R203 On 02-February-06			Bond Future	7.3300	7.3280	110.3741	110.4145	0.00
12/01/2006	R203 On 04-May-06			Bond Future	7.3400	7.3340	108.1451	108.1929	0.00
12/01/2006	R203 On 03-August-06			Bond Future	7.3500	7.3370	110.0431	110.1136	0.00
12/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	104636	105321	104636	105321	0.00
12/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	104636	105321	104636	105321	0.00
12/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	104636	105321	104636	105321	0.00
12/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	104636	105321	104636	105321	0.00
12/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	104636	105321	104636	105321	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
12/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	104636	105321	104636	105321	0.00
12/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1728	1707	1728	1707	0.00
12/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1728	1707	1728	1707	0.00
12/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1728	1707	1728	1707	0.00
12/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1728	1707	1728	1707	0.00
12/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1728	1707	1728	1707	0.00
12/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1728	1707	1728	1707	0.00
12/01/2006	R204 On 02-February-06			Bond Future	7.3100	7.3080	106.7074	106.7502	0.00
12/01/2006	R204 On 04-May-06			Bond Future	7.3200	7.3130	108.5900	108.6407	0.00
12/01/2006	R204 On 03-August-06			Bond Future	7.3300	7.3170	106.4571	106.5322	0.00
12/01/2006	R207 On 02-February-06			Bond Future	7.2800	7.2770	100.1676	100.2195	0.00
12/01/2006	R207 On 04-May-06			Bond Future	7.2900	7.2820	101.9338	101.9937	0.00
12/01/2006	R207 On 03-August-06			Bond Future	7.3000	7.2870	100.0842	100.1518	0.00
13/01/2006	GOVI On 02-February-06			jGovi	238.5600	238.3690	238.5590	238.3690	506.00
13/01/2006	GOVI On 04-May-06			jGovi	242.7500	242.5580	242.7490	242.5580	220.00
13/01/2006	GOVI On 03-August-06			jGovi	247.0100	246.8230	247.0070	246.8230	0.00
13/01/2006	GOVI On 02-November-06			jGovi	251.3100	251.1340	251.3080	251.1340	0.00
13/01/2006	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
13/01/2006	J153 On 31-August-10			jSwap	7.1800	7.1890	0.0136	0.0132	0.00
13/01/2006	J157 On 15-September-15			jSwap	7.3400	7.3620	0.0114	0.0099	0.00
13/01/2006	J186 On 21-December-26			jSwap	6.9700	6.9800	0.0580	0.0563	0.00
13/01/2006	J194 On 28-February-08			jSwap	7.0700	7.0760	0.0100	0.0098	0.00
13/01/2006	J201 On 22-December-14			jSwap	7.3300	7.3500	0.0113	0.0100	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
13/01/2006	J203 On 15-September-17			jSwap	7.3000	7.3150	0.0165	0.0150	0.00
13/01/2006	J204 On 21-December-18			jSwap	7.2900	7.3050	0.0175	0.0163	0.00
13/01/2006	J207 On 15-January-20			jSwap	7.2500	7.2650	0.0686	0.0675	0.00
13/01/2006	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
13/01/2006	JFRA On 02-February-06			jFra	7.0200	7.0210	0.0172	0.0172	0.00
13/01/2006	JFRA On 01-February-07			jFra	7.0300	7.0070	0.0172	0.0172	500.00
13/01/2006	JFRA On 04-May-06			jFra	6.7700	6.7570	0.0166	0.0166	0.00
13/01/2006	JFRA On 03-May-07			jFra	7.1400	7.1040	0.0175	0.0174	0.00
13/01/2006	JFRA On 03-August-06			jFra	6.7900	6.7770	0.0166	0.0166	0.00
13/01/2006	JFRA On 02-August-07			jFra	7.2100	7.2140	0.0177	0.0177	0.00
13/01/2006	JFRA On 02-November-06			jFra	6.8800	6.8580	0.0169	0.0168	0.00
13/01/2006	JFRA On 01-November-07			jFra	7.2700	7.3280	0.0192	0.0193	0.00
13/01/2006	JN02 On 02-February-06			jNote	7.0100	7.0050	0.1307	0.1306	0.00
13/01/2006	JN05 On 02-February-06			jNote	7.3300	7.3330	0.3060	0.3060	0.00
13/01/2006	JN10 On 02-February-06			jNote	7.4200	7.4170	0.5227	0.5223	0.00
13/01/2006	JROD On 31-January-06			jRod	6.5300	6.6840	0.0031	0.0031	0.00
13/01/2006	JROD On 28-February-06			jRod	6.6100	6.7670	0.0029	0.0028	0.00
13/01/2006	JROD On 31-March-06			jRod	6.7300	6.8790	0.0026	0.0026	0.00
13/01/2006	JROD On 28-April-06			jRod	6.7800	6.8590	0.0054	0.0054	0.00
13/01/2006	JROD On 31-May-06			jRod	6.8400	6.9210	0.0052	0.0051	0.00
13/01/2006	JROD On 30-June-06			jRod	6.9000	6.9800	0.0049	0.0048	0.00
13/01/2006	JROD On 31-July-06			jRod	6.8800	6.9350	0.0077	0.0076	0.00
13/01/2006	JROD On 31-August-06			jRod	6.9100	6.9690	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
13/01/2006	R153 On 02-February-06			Bond Future	7.1800	7.1950	128.0044	127.9566	267.00
13/01/2006	R153 On 04-May-06			Bond Future	7.1900	7.1980	123.6625	123.6213	0.00
13/01/2006	R153 On 03-August-06			Bond Future	7.1900	7.2000	125.8331	125.7942	0.00
13/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	7606	7397	7606	7397	0.00
13/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	2574	2844	2574	2844	0.00
13/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19425	19199	19425	19199	0.00
13/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6642	6829	6642	6829	0.00
13/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	26706	26425	26706	26425	0.00
13/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3803	3934	3803	3934	0.00
13/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	34928	34600	34928	34600	0.00
13/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2013	2098	2013	2098	0.00
13/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43800	43437	43800	43437	0.00
13/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43800	43437	43800	43437	0.00
13/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43800	43437	43800	43437	0.00
13/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43800	43437	43800	43437	0.00
13/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43800	43437	43800	43437	0.00
13/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	981	1030	981	1030	20.00
13/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	981	1030	981	1030	20.00
13/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	981	1030	981	1030	20.00
13/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	981	1030	981	1030	20.00
13/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	981	1030	981	1030	20.00
13/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	22375	21945	22375	21945	0.00
13/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	196	244	196	244	0.00
13/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28592	28133	28592	28133	0.00
13/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	61	80	61	80	0.00
13/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	30679	30215	30679	30215	0.00
13/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	40	54	40	54	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
13/01/2006	R157 On 02-February-06			Bond Future	7.3400	7.3640	147.2663	147.0939	140.00
13/01/2006	R157 On 04-May-06			Bond Future	7.3500	7.3740	143.0349	142.8581	0.00
13/01/2006	R157 On 03-August-06			Bond Future	7.3600	7.3830	145.5378	145.3653	0.00
13/01/2006	R186 On 02-February-06			Bond Future	7.0100	7.0250	139.3315	139.1230	0.00
13/01/2006	R186 On 04-May-06			Bond Future	7.0100	7.0240	141.7799	141.5591	0.00
13/01/2006	R186 On 03-August-06			Bond Future	7.0100	7.0220	138.9651	138.7459	0.00
13/01/2006	R194 On 02-February-06			Bond Future	7.0400	7.0550	109.9834	109.9619	50.00
13/01/2006	R194 On 04-May-06			Bond Future	7.0300	7.0410	106.8476	106.8286	0.00
13/01/2006	R194 On 03-August-06			Bond Future	7.0100	7.0180	108.7219	108.7069	0.00
13/01/2006	R201 On 02-February-06			Bond Future	7.3300	7.3540	110.2594	110.1165	0.00
13/01/2006	R201 On 04-May-06			Bond Future	7.3400	7.3640	112.1959	112.0562	0.00
13/01/2006	R201 On 03-August-06			Bond Future	7.3500	7.3750	109.7494	109.6064	0.00
13/01/2006	R203 On 02-February-06			Bond Future	7.3100	7.3330	110.5359	110.3741	0.00
13/01/2006	R203 On 04-May-06			Bond Future	7.3200	7.3400	108.3124	108.1451	0.00
13/01/2006	R203 On 03-August-06			Bond Future	7.3300	7.3460	110.2078	110.0431	0.00
13/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	106173	104636	106173	104636	0.00
13/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	106173	104636	106173	104636	0.00
13/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	106173	104636	106173	104636	0.00
13/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	106173	104636	106173	104636	0.00
13/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	106173	104636	106173	104636	0.00
13/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	106173	104636	106173	104636	0.00
13/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1618	1728	1618	1728	0.00
13/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1618	1728	1618	1728	0.00
13/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1618	1728	1618	1728	0.00
13/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1618	1728	1618	1728	0.00
13/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1618	1728	1618	1728	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
13/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1618	1728	1618	1728	0.00
13/01/2006	R204 On 02-February-06			Bond Future	7.3000	7.3130	106.8445	106.7074	0.00
13/01/2006	R204 On 04-May-06			Bond Future	7.3000	7.3190	108.7169	108.5900	0.00
13/01/2006	R204 On 03-August-06			Bond Future	7.3100	7.3260	106.5906	106.4571	0.00
13/01/2006	R207 On 02-February-06			Bond Future	7.2700	7.2830	100.2801	100.1676	0.00
13/01/2006	R207 On 04-May-06			Bond Future	7.2800	7.2890	102.0451	101.9338	0.00
13/01/2006	R207 On 03-August-06			Bond Future	7.2800	7.2950	100.1942	100.0842	0.00