



Derivatives Weekly Statistics Report

From 2006/04/03 To 2006/04/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2006	GOVI On 01-February-07			jGovi	253.4700	253.8630	253.4670	253.8630	0.00
03/04/2006	GOVI On 04-May-06			jGovi	240.2700	240.6830	240.2720	240.6830	699.00
03/04/2006	GOVI On 03-August-06			jGovi	244.5900	245.0050	244.5890	245.0050	0.00
03/04/2006	GOVI On 02-November-06			jGovi	249.0200	249.4200	249.0150	249.4200	0.00
03/04/2006	J153 On 31-August-10			jSwap	7.3200	7.2990	0.0069	0.0077	0.00
03/04/2006	J157 On 15-September-15			jSwap	7.5600	7.5220	0.0039	0.0015	0.00
03/04/2006	J186 On 21-December-26			jSwap	7.2600	7.2100	0.0258	0.0314	0.00
03/04/2006	J194 On 28-February-08			jSwap	7.1900	7.1830	0.0057	0.0058	0.00
03/04/2006	J201 On 22-December-14			jSwap	7.5100	7.4790	0.0008	0.0015	0.00
03/04/2006	J203 On 15-September-17			jSwap	7.5500	7.5050	0.0035	0.0004	0.00
03/04/2006	J204 On 21-December-18			jSwap	7.5200	7.4770	0.0013	0.0019	0.00
03/04/2006	J207 On 15-January-20			jSwap	7.4900	7.4530	0.0441	0.0477	0.00
03/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	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
03/04/2006	JFRA On 01-February-07			jFra	7.3100	7.2930	0.0179	0.0179	500.00
03/04/2006	JFRA On 07-February-08			jFra	7.6200	7.5950	0.0186	0.0186	0.00
03/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1200	0.0174	0.0174	0.00
03/04/2006	JFRA On 03-May-07			jFra	7.3600	7.3530	0.0180	0.0180	0.00
03/04/2006	JFRA On 03-August-06			jFra	7.1400	7.1380	0.0175	0.0175	0.00
03/04/2006	JFRA On 02-August-07			jFra	7.4700	7.4380	0.0183	0.0182	0.00
03/04/2006	JFRA On 02-November-06			jFra	7.1900	7.1760	0.0176	0.0176	0.00
03/04/2006	JFRA On 01-November-07			jFra	7.5600	7.5480	0.0199	0.0199	0.00
03/04/2006	JN02 On 04-May-06			jNote	7.3400	7.3250	0.1363	0.1361	0.00
03/04/2006	JN02 On 03-August-06			jNote	7.4100	7.3920	0.1375	0.1372	0.00
03/04/2006	JN02 On 02-November-06			jNote	7.4800	7.4590	0.1387	0.1384	0.00
03/04/2006	JN05 On 04-May-06			jNote	7.5900	7.5670	0.3144	0.3137	0.00
03/04/2006	JN05 On 03-August-06			jNote	7.6300	7.6060	0.3156	0.3150	0.00
03/04/2006	JN05 On 02-November-06			jNote	7.6700	7.6460	0.3168	0.3162	0.00
03/04/2006	JN10 On 04-May-06			jNote	7.7100	7.6790	0.5365	0.5346	0.00
03/04/2006	JN10 On 03-August-06			jNote	7.7400	7.6980	0.5372	0.5352	0.00
03/04/2006	JN10 On 02-November-06			jNote	7.7600	7.7170	0.5378	0.5358	0.00
03/04/2006	JROD On 28-April-06			jRod	6.7400	6.5870	0.0028	0.0028	0.00
03/04/2006	JROD On 31-May-06			jRod	6.8600	6.7220	0.0027	0.0027	0.00
03/04/2006	JROD On 30-June-06			jRod	7.0000	6.8660	0.0023	0.0023	0.00
03/04/2006	JROD On 31-July-06			jRod	6.9700	6.8970	0.0049	0.0049	0.00
03/04/2006	JROD On 31-August-06			jRod	7.0300	6.9600	0.0046	0.0046	0.00
03/04/2006	R153 On 01-February-07			Bond Future	7.3400	7.3200	123.1508	123.2225	0.00
03/04/2006	R153 On 04-May-06			Bond Future	7.3300	7.3050	123.0950	123.1811	228.00
03/04/2006	R153 On 03-August-06			Bond Future	7.3300	7.3020	125.3085	125.3977	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2006	R153 On 02-November-06			Bond Future	7.3300	7.3060	120.9901	121.0667	0.00
03/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	44147	44873	44147	44873	0.00
03/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	44147	44873	44147	44873	0.00
03/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2304	2263	2304	2263	0.00
03/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2304	2263	2304	2263	0.00
03/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	8661	9471	8661	9471	0.00
03/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1554	1501	1554	1501	0.00
03/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	17509	18382	17509	18382	0.00
03/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	282	293	282	293	0.00
03/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	27279	28147	27279	28147	0.00
03/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	40	47	40	47	0.00
03/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	37149	38012	37149	38012	0.00
03/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	37149	38012	37149	38012	0.00
03/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	37149	38012	37149	38012	0.00
03/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	37149	38012	37149	38012	0.00
03/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	37149	38012	37149	38012	0.00
03/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	5	6	5	6	20.00
03/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	5	6	5	6	20.00
03/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	5	6	5	6	20.00
03/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	5	6	5	6	20.00
03/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	5	6	5	6	20.00
03/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15145	15681	15145	15681	0.00
03/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8853	8622	8853	8622	0.00
03/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21579	22190	21579	22190	0.00
03/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6270	6114	6270	6114	0.00
03/04/2006	R157 On 01-February-07			Bond Future	7.5800	7.5460	142.2450	142.5300	0.00
03/04/2006	R157 On 04-May-06			Bond Future	7.5500	7.5110	141.4133	141.7123	109.00
03/04/2006	R157 On 03-August-06			Bond Future	7.5600	7.5180	143.9629	144.2630	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
03/04/2006	R157 On 02-November-06			Bond Future	7.5700	7.5290	139.7425	140.0353	0.00
03/04/2006	R186 On 01-February-07			Bond Future	7.3000	7.2460	134.6407	135.3294	0.00
03/04/2006	R186 On 04-May-06			Bond Future	7.3000	7.2470	137.8591	138.5363	33.00
03/04/2006	R186 On 03-August-06			Bond Future	7.3000	7.2460	135.0450	135.7307	0.00
03/04/2006	R186 On 02-November-06			Bond Future	7.3000	7.2450	137.4864	138.1673	0.00
03/04/2006	R194 On 01-February-07			Bond Future	7.1200	7.1140	107.2771	107.2823	0.00
03/04/2006	R194 On 04-May-06			Bond Future	7.1900	7.1730	106.5800	106.6007	101.00
03/04/2006	R194 On 03-August-06			Bond Future	7.1600	7.1440	108.4972	108.5181	0.00
03/04/2006	R194 On 02-November-06			Bond Future	7.1300	7.1210	105.3933	105.4047	0.00
03/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8998	9056	8998	9056	0.00
03/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2545	2552	2545	2552	0.00
03/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13091	13151	13091	13151	0.00
03/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1566	1575	1566	1575	0.00
03/04/2006	R201 On 01-February-07			Bond Future	7.5700	7.5280	108.0471	108.2733	0.00
03/04/2006	R201 On 04-May-06			Bond Future	7.5300	7.4970	110.9403	111.1768	66.00
03/04/2006	R201 On 03-August-06			Bond Future	7.5400	7.5060	108.5225	108.7600	0.00
03/04/2006	R201 On 02-November-06			Bond Future	7.5500	7.5140	110.4825	110.7207	0.00
03/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	17817	19015	17817	19015	0.00
03/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	21796	20731	21796	20731	0.00
03/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	73633	75890	73633	75890	0.00
03/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1867	1742	1867	1742	0.00
03/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	86907	89224	86907	89224	0.00
03/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	950	883	950	883	0.00
03/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2085	2385	2085	2385	0.00
03/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	53359	51396	53359	51396	0.00
03/04/2006	R203 On 01-February-07			Bond Future	7.5900	7.5420	108.0548	108.3746	0.00

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03/04/2006	R203 On 04-May-06			Bond Future	7.5600	7.5150	106.4517	106.7641	0.00
03/04/2006	R203 On 03-August-06			Bond Future	7.5600	7.5210	108.3604	108.6834	0.00
03/04/2006	R203 On 02-November-06			Bond Future	7.5700	7.5290	106.1570	106.4748	0.00
03/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	86441	89632	86441	89632	0.00
03/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	86441	89632	86441	89632	0.00
03/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	86441	89632	86441	89632	0.00
03/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	86441	89632	86441	89632	0.00
03/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	86441	89632	86441	89632	0.00
03/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	86441	89632	86441	89632	0.00
03/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	359	321	359	321	0.00
03/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	359	321	359	321	0.00
03/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	359	321	359	321	0.00
03/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	359	321	359	321	0.00
03/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	359	321	359	321	0.00
03/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	359	321	359	321	0.00
03/04/2006	R204 On 01-February-07			Bond Future	7.5600	7.5180	104.4191	104.7604	0.00
03/04/2006	R204 On 04-May-06			Bond Future	7.5400	7.4950	106.7777	107.1169	80.00
03/04/2006	R204 On 03-August-06			Bond Future	7.5400	7.5020	104.6608	105.0036	0.00
03/04/2006	R204 On 02-November-06			Bond Future	7.5500	7.5080	106.5574	106.8957	0.00
03/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	46853	49470	46853	49470	0.00
03/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	11518	10752	11518	10752	0.00
03/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	61056	63948	61056	63948	0.00
03/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6788	6298	6788	6298	0.00
03/04/2006	R207 On 01-February-07			Bond Future	7.5300	7.4860	98.1439	98.4991	0.00
03/04/2006	R207 On 04-May-06			Bond Future	7.5100	7.4680	100.0678	100.4188	0.00
03/04/2006	R207 On 03-August-06			Bond Future	7.5200	7.4750	98.2231	98.5783	0.00
03/04/2006	R207 On 02-November-06			Bond Future	7.5200	7.4790	99.9995	100.3508	0.00

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04/04/2006	GOVI On 01-February-07			jGovi	254.1400	253.4670	254.1360	253.4670	0.00
04/04/2006	GOVI On 04-May-06			jGovi	240.9400	240.2720	240.9440	240.2720	699.00
04/04/2006	GOVI On 03-August-06			jGovi	245.2700	244.5890	245.2700	244.5890	0.00
04/04/2006	GOVI On 02-November-06			jGovi	249.7000	249.0150	249.6970	249.0150	0.00
04/04/2006	J153 On 31-August-10			jSwap	7.2700	7.3190	0.0087	0.0069	0.00
04/04/2006	J157 On 15-September-15			jSwap	7.5000	7.5580	0.0001	0.0039	0.00
04/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2610	0.0324	0.0258	0.00
04/04/2006	J194 On 28-February-08			jSwap	7.1500	7.1930	0.0065	0.0057	0.00
04/04/2006	J201 On 22-December-14			jSwap	7.4600	7.5130	0.0027	0.0008	0.00
04/04/2006	J203 On 15-September-17			jSwap	7.4900	7.5450	0.0011	0.0035	0.00
04/04/2006	J204 On 21-December-18			jSwap	7.4700	7.5160	0.0026	0.0013	0.00
04/04/2006	J207 On 15-January-20			jSwap	7.4500	7.4940	0.0480	0.0441	0.00
04/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
04/04/2006	JFRA On 01-February-07			jFra	7.2900	7.3080	0.0179	0.0179	500.00
04/04/2006	JFRA On 07-February-08			jFra	7.5900	7.6160	0.0186	0.0186	0.00
04/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1190	0.0174	0.0174	0.00
04/04/2006	JFRA On 03-May-07			jFra	7.3400	7.3580	0.0180	0.0180	0.00
04/04/2006	JFRA On 03-August-06			jFra	7.1300	7.1370	0.0175	0.0175	0.00
04/04/2006	JFRA On 02-August-07			jFra	7.4400	7.4650	0.0182	0.0183	0.00
04/04/2006	JFRA On 02-November-06			jFra	7.1700	7.1880	0.0176	0.0176	0.00
04/04/2006	JFRA On 01-November-07			jFra	7.5500	7.5620	0.0199	0.0199	0.00

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04/04/2006	JN02 On 04-May-06			jNote	7.3200	7.3360	0.1360	0.1363	0.00
04/04/2006	JN02 On 03-August-06			jNote	7.3800	7.4060	0.1371	0.1375	0.00
04/04/2006	JN02 On 02-November-06			jNote	7.4400	7.4770	0.1381	0.1387	0.00
04/04/2006	JN05 On 04-May-06			jNote	7.5400	7.5860	0.3129	0.3144	0.00
04/04/2006	JN05 On 03-August-06			jNote	7.5800	7.6250	0.3141	0.3156	0.00
04/04/2006	JN05 On 02-November-06			jNote	7.6200	7.6650	0.3153	0.3168	0.00
04/04/2006	JN10 On 04-May-06			jNote	7.6600	7.7140	0.5337	0.5365	0.00
04/04/2006	JN10 On 03-August-06			jNote	7.6800	7.7350	0.5344	0.5372	0.00
04/04/2006	JN10 On 02-November-06			jNote	7.7000	7.7560	0.5350	0.5378	0.00
04/04/2006	JROD On 28-April-06			jRod	6.7400	6.7380	0.0028	0.0028	0.00
04/04/2006	JROD On 31-May-06			jRod	6.8500	6.8590	0.0027	0.0027	0.00
04/04/2006	JROD On 30-June-06			jRod	7.0000	7.0030	0.0023	0.0023	0.00
04/04/2006	JROD On 31-July-06			jRod	6.9600	6.9670	0.0049	0.0049	0.00
04/04/2006	JROD On 31-August-06			jRod	7.0300	7.0290	0.0046	0.0046	0.00
04/04/2006	R153 On 01-February-07			Bond Future	7.2800	7.3410	123.3525	123.1508	0.00
04/04/2006	R153 On 04-May-06			Bond Future	7.2800	7.3260	123.3043	123.0950	228.00
04/04/2006	R153 On 03-August-06			Bond Future	7.2700	7.3250	125.5219	125.3085	24.00
04/04/2006	R153 On 02-November-06			Bond Future	7.2700	7.3270	121.1983	120.9901	0.00
04/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45967	44147	45967	44147	0.00
04/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45967	44147	45967	44147	0.00
04/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2042	2304	2042	2304	0.00
04/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2042	2304	2042	2304	0.00
04/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10253	8661	10253	8661	0.00
04/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1052	1554	1052	1554	0.00
04/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19485	17509	19485	17509	0.00
04/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	164	282	164	282	0.00

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04/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29353	27279	29353	27279	0.00
04/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	20	40	20	40	0.00
04/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39240	37149	39240	37149	0.00
04/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39240	37149	39240	37149	0.00
04/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39240	37149	39240	37149	0.00
04/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39240	37149	39240	37149	0.00
04/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39240	37149	39240	37149	0.00
04/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	2	5	2	5	20.00
04/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	2	5	2	5	20.00
04/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	2	5	2	5	20.00
04/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	2	5	2	5	20.00
04/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2	5	2	5	20.00
04/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16374	15145	16374	15145	0.00
04/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8000	8853	8000	8853	0.00
04/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23020	21579	23020	21579	0.00
04/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5629	6270	5629	6270	0.00
04/04/2006	R157 On 01-February-07			Bond Future	7.5200	7.5830	142.7541	142.2450	0.00
04/04/2006	R157 On 04-May-06			Bond Future	7.4900	7.5470	141.9204	141.4133	109.00
04/04/2006	R157 On 03-August-06			Bond Future	7.4900	7.5550	144.4744	143.9629	4.00
04/04/2006	R157 On 02-November-06			Bond Future	7.5000	7.5660	140.2574	139.7425	0.00
04/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2990	135.4731	134.6407	0.00
04/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2980	138.6697	137.8591	33.00
04/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2980	135.8632	135.0450	0.00
04/04/2006	R186 On 02-November-06			Bond Future	7.2300	7.2970	138.3120	137.4864	0.00
04/04/2006	R194 On 01-February-07			Bond Future	7.0400	7.1190	107.3542	107.2771	0.00
04/04/2006	R194 On 04-May-06			Bond Future	7.1300	7.1850	106.6715	106.5800	101.00
04/04/2006	R194 On 03-August-06			Bond Future	7.1000	7.1580	108.5885	108.4972	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
04/04/2006	R194 On 02-November-06			Bond Future	7.0600	7.1300	105.4806	105.3933	0.00
04/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9534	8998	9534	8998	0.00
04/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2310	2545	2310	2545	0.00
04/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13707	13091	13707	13091	0.00
04/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1412	1566	1412	1566	0.00
04/04/2006	R201 On 01-February-07			Bond Future	7.5100	7.5650	108.4143	108.0471	0.00
04/04/2006	R201 On 04-May-06			Bond Future	7.4800	7.5330	111.3085	110.9403	66.00
04/04/2006	R201 On 03-August-06			Bond Future	7.4900	7.5430	108.8951	108.5225	0.00
04/04/2006	R201 On 02-November-06			Bond Future	7.4900	7.5520	110.8590	110.4825	0.00
04/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19591	17817	19591	17817	0.00
04/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19898	21796	19898	21796	0.00
04/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77110	73633	77110	73633	0.00
04/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1580	1867	1580	1867	0.00
04/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90511	86907	90511	86907	0.00
04/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	789	950	789	950	0.00
04/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2506	2085	2506	2085	0.00
04/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50107	53359	50107	53359	0.00
04/04/2006	R203 On 01-February-07			Bond Future	7.5200	7.5850	108.5387	108.0548	0.00
04/04/2006	R203 On 04-May-06			Bond Future	7.5000	7.5550	106.9207	106.4517	0.00
04/04/2006	R203 On 03-August-06			Bond Future	7.5000	7.5630	108.8453	108.3604	0.00
04/04/2006	R203 On 02-November-06			Bond Future	7.5100	7.5710	106.6418	106.1570	0.00
04/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	91191	86441	91191	86441	0.00
04/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	91191	86441	91191	86441	0.00
04/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	91191	86441	91191	86441	0.00
04/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91191	86441	91191	86441	0.00
04/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91191	86441	91191	86441	0.00
04/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	91191	86441	91191	86441	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
04/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	261	359	261	359	0.00
04/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	261	359	261	359	0.00
04/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	261	359	261	359	0.00
04/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	261	359	261	359	0.00
04/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	261	359	261	359	0.00
04/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	261	359	261	359	0.00
04/04/2006	R204 On 01-February-07			Bond Future	7.5100	7.5610	104.8480	104.4191	0.00
04/04/2006	R204 On 04-May-06			Bond Future	7.4900	7.5360	107.1998	106.7777	80.00
04/04/2006	R204 On 03-August-06			Bond Future	7.4900	7.5440	105.0855	104.6608	0.00
04/04/2006	R204 On 02-November-06			Bond Future	7.5000	7.5500	106.9845	106.5574	0.00
04/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49930	46853	49930	46853	0.00
04/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10324	11518	10324	11518	0.00
04/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	64530	61056	64530	61056	0.00
04/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5991	6788	5991	6788	0.00
04/04/2006	R207 On 01-February-07			Bond Future	7.4800	7.5300	98.5395	98.1439	0.00
04/04/2006	R207 On 04-May-06			Bond Future	7.4600	7.5100	100.4523	100.0678	0.00
04/04/2006	R207 On 03-August-06			Bond Future	7.4700	7.5180	98.6197	98.2231	0.00
04/04/2006	R207 On 02-November-06			Bond Future	7.4700	7.5220	100.4000	99.9995	0.00
05/04/2006	GOVI On 01-February-07			jGovi	254.3900	254.1360	254.3890	254.1360	0.00
05/04/2006	GOVI On 04-May-06			jGovi	241.1900	240.9440	241.1890	240.9440	699.00
05/04/2006	GOVI On 03-August-06			jGovi	245.5200	245.2700	245.5180	245.2700	0.00
05/04/2006	GOVI On 02-November-06			jGovi	249.9500	249.6970	249.9480	249.6970	0.00
05/04/2006	J153 On 31-August-10			jSwap	7.2500	7.2720	0.0095	0.0087	0.00
05/04/2006	J157 On 15-September-15			jSwap	7.4800	7.4980	0.0016	0.0001	0.00
05/04/2006	J186 On 21-December-26			jSwap	7.1700	7.2010	0.0354	0.0324	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
05/04/2006	J194 On 28-February-08			jSwap	7.1400	7.1480	0.0067	0.0065	0.00
05/04/2006	J201 On 22-December-14			jSwap	7.4400	7.4610	0.0040	0.0027	0.00
05/04/2006	J203 On 15-September-17			jSwap	7.4700	7.4860	0.0026	0.0011	0.00
05/04/2006	J204 On 21-December-18			jSwap	7.4500	7.4690	0.0040	0.0026	0.00
05/04/2006	J207 On 15-January-20			jSwap	7.4400	7.4510	0.0494	0.0480	0.00
05/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
05/04/2006	JFRA On 01-February-07			jFra	7.2700	7.2920	0.0178	0.0179	500.00
05/04/2006	JFRA On 07-February-08			jFra	7.5500	7.5860	0.0185	0.0186	0.00
05/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1200	0.0174	0.0174	0.00
05/04/2006	JFRA On 03-May-07			jFra	7.3200	7.3430	0.0179	0.0180	0.00
05/04/2006	JFRA On 03-August-06			jFra	7.1300	7.1260	0.0175	0.0175	0.00
05/04/2006	JFRA On 02-August-07			jFra	7.4100	7.4420	0.0181	0.0182	0.00
05/04/2006	JFRA On 02-November-06			jFra	7.1600	7.1720	0.0175	0.0176	0.00
05/04/2006	JFRA On 01-November-07			jFra	7.5100	7.5480	0.0198	0.0199	0.00
05/04/2006	JN02 On 04-May-06			jNote	7.3000	7.3210	0.1357	0.1360	0.00
05/04/2006	JN02 On 03-August-06			jNote	7.3600	7.3820	0.1366	0.1371	0.00
05/04/2006	JN02 On 02-November-06			jNote	7.4100	7.4440	0.1376	0.1381	0.00
05/04/2006	JN05 On 04-May-06			jNote	7.5100	7.5440	0.3117	0.3129	0.00
05/04/2006	JN05 On 03-August-06			jNote	7.5500	7.5810	0.3129	0.3141	0.00
05/04/2006	JN05 On 02-November-06			jNote	7.5800	7.6190	0.3141	0.3153	0.00
05/04/2006	JN10 On 04-May-06			jNote	7.6200	7.6580	0.5320	0.5337	0.00
05/04/2006	JN10 On 03-August-06			jNote	7.6400	7.6780	0.5326	0.5344	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
05/04/2006	JN10 On 02-November-06			jNote	7.6600	7.6970	0.5332	0.5350	0.00
05/04/2006	JROD On 28-April-06			jRod	6.7300	6.7350	0.0028	0.0028	0.00
05/04/2006	JROD On 31-May-06			jRod	6.8500	6.8540	0.0027	0.0027	0.00
05/04/2006	JROD On 30-June-06			jRod	6.9900	6.9980	0.0023	0.0023	0.00
05/04/2006	JROD On 31-July-06			jRod	6.9600	6.9640	0.0049	0.0049	0.00
05/04/2006	JROD On 31-August-06			jRod	7.0200	7.0260	0.0046	0.0046	0.00
05/04/2006	R153 On 01-February-07			Bond Future	7.2600	7.2820	123.4415	123.3525	0.00
05/04/2006	R153 On 04-May-06			Bond Future	7.2500	7.2750	123.3906	123.3043	228.00
05/04/2006	R153 On 03-August-06			Bond Future	7.2500	7.2700	125.6113	125.5219	24.00
05/04/2006	R153 On 02-November-06			Bond Future	7.2500	7.2700	121.2898	121.1983	0.00
05/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46765	45967	46765	45967	0.00
05/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46765	45967	46765	45967	0.00
05/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1926	2042	1926	2042	0.00
05/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1926	2042	1926	2042	0.00
05/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10924	10253	10924	10253	0.00
05/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	859	1052	859	1052	0.00
05/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20306	19485	20306	19485	0.00
05/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	122	164	122	164	0.00
05/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30210	29353	30210	29353	0.00
05/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	14	20	14	20	0.00
05/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40102	39240	40102	39240	0.00
05/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40102	39240	40102	39240	0.00
05/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40102	39240	40102	39240	0.00
05/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40102	39240	40102	39240	0.00
05/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40102	39240	40102	39240	0.00
05/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1	2	1	2	20.00
05/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1	2	1	2	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
05/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1	2	1	2	20.00
05/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	2	1	2	20.00
05/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1	2	1	2	20.00
05/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16917	16374	16917	16374	0.00
05/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7629	8000	7629	8000	0.00
05/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23655	23020	23655	23020	0.00
05/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5349	5629	5349	5629	0.00
05/04/2006	R157 On 01-February-07			Bond Future	7.4900	7.5170	142.9321	142.7541	0.00
05/04/2006	R157 On 04-May-06			Bond Future	7.4700	7.4860	142.0956	141.9204	109.00
05/04/2006	R157 On 03-August-06			Bond Future	7.4700	7.4920	144.6536	144.4744	4.00
05/04/2006	R157 On 02-November-06			Bond Future	7.4800	7.5010	140.4401	140.2574	0.00
05/04/2006	R186 On 01-February-07			Bond Future	7.2100	7.2350	135.8266	135.4731	0.00
05/04/2006	R186 On 04-May-06			Bond Future	7.2100	7.2370	139.0041	138.6697	33.00
05/04/2006	R186 On 03-August-06			Bond Future	7.2100	7.2360	136.2085	135.8632	0.00
05/04/2006	R186 On 02-November-06			Bond Future	7.2100	7.2340	138.6682	138.3120	0.00
05/04/2006	R194 On 01-February-07			Bond Future	7.0300	7.0440	107.3717	107.3542	0.00
05/04/2006	R194 On 04-May-06			Bond Future	7.1200	7.1320	106.6904	106.6715	101.00
05/04/2006	R194 On 03-August-06			Bond Future	7.0800	7.0970	108.6079	108.5885	0.00
05/04/2006	R194 On 02-November-06			Bond Future	7.0500	7.0610	105.4984	105.4806	0.00
05/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9653	9534	9653	9534	0.00
05/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2253	2310	2253	2310	0.00
05/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13844	13707	13844	13707	0.00
05/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1373	1412	1373	1412	0.00
05/04/2006	R201 On 01-February-07			Bond Future	7.4800	7.5050	108.5555	108.4143	0.00
05/04/2006	R201 On 04-May-06			Bond Future	7.4600	7.4770	111.4469	111.3085	66.00
05/04/2006	R201 On 03-August-06			Bond Future	7.4600	7.4850	109.0369	108.8951	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
05/04/2006	R201 On 02-November-06			Bond Future	7.4700	7.4920	111.0037	110.8590	0.00
05/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	20282	19591	20282	19591	0.00
05/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19177	19898	19177	19898	0.00
05/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	78448	77110	78448	77110	0.00
05/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1470	1580	1470	1580	0.00
05/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	91898	90511	91898	90511	0.00
05/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	728	789	728	789	0.00
05/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2676	2506	2676	2506	0.00
05/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	48866	50107	48866	50107	0.00
05/04/2006	R203 On 01-February-07			Bond Future	7.5000	7.5200	108.7031	108.5387	0.00
05/04/2006	R203 On 04-May-06			Bond Future	7.4700	7.4950	107.0855	106.9207	0.00
05/04/2006	R203 On 03-August-06			Bond Future	7.4800	7.5000	109.0076	108.8453	0.00
05/04/2006	R203 On 02-November-06			Bond Future	7.4900	7.5070	106.8091	106.6418	0.00
05/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	92782	91191	92782	91191	0.00
05/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	92782	91191	92782	91191	0.00
05/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	92782	91191	92782	91191	0.00
05/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	92782	91191	92782	91191	0.00
05/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	92782	91191	92782	91191	0.00
05/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	92782	91191	92782	91191	0.00
05/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	229	261	229	261	0.00
05/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	229	261	229	261	0.00
05/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	229	261	229	261	0.00
05/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	229	261	229	261	0.00
05/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	229	261	229	261	0.00
05/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	229	261	229	261	0.00
05/04/2006	R204 On 01-February-07			Bond Future	7.4900	7.5070	104.9835	104.8480	0.00
05/04/2006	R204 On 04-May-06			Bond Future	7.4700	7.4850	107.3327	107.1998	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
05/04/2006	R204 On 03-August-06			Bond Future	7.4800	7.4920	105.2167	105.0855	0.00
05/04/2006	R204 On 02-November-06			Bond Future	7.4800	7.4970	107.1139	106.9845	0.00
05/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	50848	49930	50848	49930	0.00
05/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9947	10324	9947	10324	0.00
05/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	65571	64530	65571	64530	0.00
05/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5738	5991	5738	5991	0.00
05/04/2006	R207 On 01-February-07			Bond Future	7.4700	7.4810	98.6611	98.5395	0.00
05/04/2006	R207 On 04-May-06			Bond Future	7.4500	7.4640	100.5697	100.4523	0.00
05/04/2006	R207 On 03-August-06			Bond Future	7.4600	7.4700	98.7358	98.6197	0.00
05/04/2006	R207 On 02-November-06			Bond Future	7.4600	7.4730	100.5148	100.4000	0.00
06/04/2006	GOVI On 01-February-07			jGovi	254.5200	254.3890	254.5180	254.3890	0.00
06/04/2006	GOVI On 04-May-06			jGovi	241.2800	241.1890	241.2810	241.1890	699.00
06/04/2006	GOVI On 03-August-06			jGovi	245.6100	245.5180	245.6140	245.5180	0.00
06/04/2006	GOVI On 02-November-06			jGovi	250.0600	249.9480	250.0600	249.9480	3.00
06/04/2006	J153 On 31-August-10			jSwap	7.2500	7.2510	0.0094	0.0095	0.00
06/04/2006	J157 On 15-September-15			jSwap	7.4600	7.4770	0.0028	0.0016	0.00
06/04/2006	J186 On 21-December-26			jSwap	7.1600	7.1740	0.0365	0.0354	0.00
06/04/2006	J194 On 28-February-08			jSwap	7.1500	7.1370	0.0065	0.0067	0.00
06/04/2006	J201 On 22-December-14			jSwap	7.4300	7.4410	0.0051	0.0040	0.00
06/04/2006	J203 On 15-September-17			jSwap	7.4500	7.4660	0.0039	0.0026	0.00
06/04/2006	J204 On 21-December-18			jSwap	7.4400	7.4530	0.0052	0.0040	0.00
06/04/2006	J207 On 15-January-20			jSwap	7.4200	7.4360	0.0508	0.0494	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
06/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
06/04/2006	JFRA On 01-February-07			jFra	7.2500	7.2720	0.0177	0.0178	500.00
06/04/2006	JFRA On 07-February-08			jFra	7.5200	7.5450	0.0184	0.0185	0.00
06/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1180	0.0174	0.0174	0.00
06/04/2006	JFRA On 03-May-07			jFra	7.3000	7.3240	0.0179	0.0179	0.00
06/04/2006	JFRA On 03-August-06			jFra	7.1300	7.1300	0.0175	0.0175	0.00
06/04/2006	JFRA On 02-August-07			jFra	7.3700	7.4100	0.0181	0.0181	0.00
06/04/2006	JFRA On 02-November-06			jFra	7.1600	7.1570	0.0175	0.0175	0.00
06/04/2006	JFRA On 01-November-07			jFra	7.4700	7.5090	0.0197	0.0198	0.00
06/04/2006	JN02 On 04-May-06			jNote	7.2800	7.3010	0.1354	0.1357	0.00
06/04/2006	JN02 On 03-August-06			jNote	7.3400	7.3550	0.1364	0.1366	0.00
06/04/2006	JN02 On 02-November-06			jNote	7.4000	7.4120	0.1374	0.1376	0.00
06/04/2006	JN05 On 04-May-06			jNote	7.5000	7.5110	0.3113	0.3117	0.00
06/04/2006	JN05 On 03-August-06			jNote	7.5300	7.5460	0.3124	0.3129	0.00
06/04/2006	JN05 On 02-November-06			jNote	7.5700	7.5830	0.3134	0.3141	0.00
06/04/2006	JN10 On 04-May-06			jNote	7.6000	7.6230	0.5310	0.5320	0.00
06/04/2006	JN10 On 03-August-06			jNote	7.6200	7.6410	0.5315	0.5326	0.00
06/04/2006	JN10 On 02-November-06			jNote	7.6400	7.6590	0.5320	0.5332	0.00
06/04/2006	JROD On 28-April-06			jRod	6.7300	6.7330	0.0028	0.0028	0.00
06/04/2006	JROD On 31-May-06			jRod	6.8500	6.8500	0.0027	0.0027	0.00
06/04/2006	JROD On 30-June-06			jRod	6.9900	6.9930	0.0023	0.0023	0.00
06/04/2006	JROD On 31-July-06			jRod	6.9600	6.9620	0.0049	0.0049	0.00
06/04/2006	JROD On 31-August-06			jRod	7.0200	7.0240	0.0047	0.0046	0.00
06/04/2006	R153 On 01-February-07			Bond Future	7.2600	7.2560	123.4347	123.4415	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
06/04/2006	R153 On 04-May-06			Bond Future	7.2600	7.2540	123.3701	123.3906	228.00
06/04/2006	R153 On 03-August-06			Bond Future	7.2500	7.2470	125.5880	125.6113	24.00
06/04/2006	R153 On 02-November-06			Bond Future	7.2500	7.2450	121.2751	121.2898	0.00
06/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46618	46765	46618	46765	0.00
06/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46618	46765	46618	46765	0.00
06/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1925	1926	1925	1926	0.00
06/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1925	1926	1925	1926	0.00
06/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10708	10924	10708	10924	0.00
06/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	849	859	849	859	0.00
06/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20094	20306	20094	20306	0.00
06/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	116	122	116	122	0.00
06/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30003	30210	30003	30210	0.00
06/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	12	14	12	14	0.00
06/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39896	40102	39896	40102	0.00
06/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39896	40102	39896	40102	0.00
06/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39896	40102	39896	40102	0.00
06/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39896	40102	39896	40102	0.00
06/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39896	40102	39896	40102	0.00
06/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1	1	1	1	20.00
06/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1	1	1	1	20.00
06/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1	1	1	1	20.00
06/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	1	1	1	20.00
06/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1	1	1	1	20.00
06/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16799	16917	16799	16917	0.00
06/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7657	7629	7657	7629	0.00
06/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23524	23655	23524	23655	0.00
06/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5364	5349	5364	5349	0.00
06/04/2006	R157 On 01-February-07			Bond Future	7.4700	7.4940	143.0871	142.9321	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
06/04/2006	R157 On 04-May-06			Bond Future	7.4500	7.4650	142.2209	142.0956	109.00
06/04/2006	R157 On 03-August-06			Bond Future	7.4500	7.4700	144.7841	144.6536	4.00
06/04/2006	R157 On 02-November-06			Bond Future	7.4600	7.4780	140.5834	140.4401	0.00
06/04/2006	R186 On 01-February-07			Bond Future	7.2000	7.2080	135.9841	135.8266	0.00
06/04/2006	R186 On 04-May-06			Bond Future	7.2000	7.2120	139.1382	139.0041	33.00
06/04/2006	R186 On 03-August-06			Bond Future	7.2000	7.2100	136.3417	136.2085	0.00
06/04/2006	R186 On 02-November-06			Bond Future	7.2000	7.2070	138.8137	138.6682	0.00
06/04/2006	R194 On 01-February-07			Bond Future	7.0400	7.0270	107.3573	107.3717	0.00
06/04/2006	R194 On 04-May-06			Bond Future	7.1400	7.1210	106.6611	106.6904	101.00
06/04/2006	R194 On 03-August-06			Bond Future	7.1000	7.0840	108.5810	108.6079	0.00
06/04/2006	R194 On 02-November-06			Bond Future	7.0600	7.0470	105.4781	105.4984	0.00
06/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9542	9653	9542	9653	0.00
06/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2286	2253	2286	2253	0.00
06/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13720	13844	13720	13844	0.00
06/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1394	1373	1394	1373	0.00
06/04/2006	R201 On 01-February-07			Bond Future	7.4600	7.4820	108.6784	108.5555	0.00
06/04/2006	R201 On 04-May-06			Bond Future	7.4400	7.4560	111.5526	111.4469	66.00
06/04/2006	R201 On 03-August-06			Bond Future	7.4500	7.4630	109.1402	109.0369	0.00
06/04/2006	R201 On 02-November-06			Bond Future	7.4500	7.4690	111.1172	111.0037	0.00
06/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	20892	20282	20892	20282	0.00
06/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18557	19177	18557	19177	0.00
06/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	79498	78448	79498	78448	0.00
06/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1385	1470	1385	1470	0.00
06/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	92985	91898	92985	91898	0.00
06/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	681	728	681	728	0.00
06/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2830	2676	2830	2676	0.00
06/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47790	48866	47790	48866	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
06/04/2006	R203 On 01-February-07			Bond Future	7.4800	7.4980	108.8454	108.7031	0.00
06/04/2006	R203 On 04-May-06			Bond Future	7.4600	7.4740	107.2034	107.0855	0.00
06/04/2006	R203 On 03-August-06			Bond Future	7.4600	7.4790	109.1315	109.0076	0.00
06/04/2006	R203 On 02-November-06			Bond Future	7.4700	7.4850	106.9386	106.8091	0.00
06/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	93997	92782	93997	92782	0.00
06/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	93997	92782	93997	92782	0.00
06/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	93997	92782	93997	92782	0.00
06/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	93997	92782	93997	92782	0.00
06/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	93997	92782	93997	92782	0.00
06/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	93997	92782	93997	92782	0.00
06/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	205	229	205	229	0.00
06/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	205	229	205	229	0.00
06/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	205	229	205	229	0.00
06/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	205	229	205	229	0.00
06/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	205	229	205	229	0.00
06/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	205	229	205	229	0.00
06/04/2006	R204 On 01-February-07			Bond Future	7.4700	7.4900	105.1273	104.9835	0.00
06/04/2006	R204 On 04-May-06			Bond Future	7.4500	7.4690	107.4576	107.3327	80.00
06/04/2006	R204 On 03-August-06			Bond Future	7.4600	7.4760	105.3480	105.2167	0.00
06/04/2006	R204 On 02-November-06			Bond Future	7.4600	7.4810	107.2597	107.1139	0.00
06/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	51899	50848	51899	50848	0.00
06/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9540	9947	9540	9947	0.00
06/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	66758	65571	66758	65571	0.00
06/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5467	5738	5467	5738	0.00
06/04/2006	R207 On 01-February-07			Bond Future	7.4500	7.4660	98.7991	98.6611	0.00
06/04/2006	R207 On 04-May-06			Bond Future	7.4400	7.4500	100.6873	100.5697	0.00
06/04/2006	R207 On 03-August-06			Bond Future	7.4400	7.4560	98.8604	98.7358	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
06/04/2006	R207 On 02-November-06			Bond Future	7.4400	7.4590	100.6462	100.5148	0.00
07/04/2006	GOVI On 01-February-07			jGovi	253.9900	254.5180	253.9930	254.5180	0.00
07/04/2006	GOVI On 04-May-06			jGovi	240.8100	241.2810	240.8090	241.2810	699.00
07/04/2006	GOVI On 03-August-06			jGovi	245.1200	245.6140	245.1150	245.6140	0.00
07/04/2006	GOVI On 02-November-06			jGovi	249.5400	250.0600	249.5370	250.0600	3.00
07/04/2006	J153 On 31-August-10			jSwap	7.2900	7.2540	0.0081	0.0094	0.00
07/04/2006	J157 On 15-September-15			jSwap	7.5100	7.4590	0.0003	0.0028	0.00
07/04/2006	J186 On 21-December-26			jSwap	7.2000	7.1640	0.0322	0.0365	0.00
07/04/2006	J194 On 28-February-08			jSwap	7.1800	7.1500	0.0059	0.0065	0.00
07/04/2006	J201 On 22-December-14			jSwap	7.4600	7.4250	0.0026	0.0051	0.00
07/04/2006	J203 On 15-September-17			jSwap	7.4800	7.4500	0.0012	0.0039	0.00
07/04/2006	J204 On 21-December-18			jSwap	7.4800	7.4380	0.0020	0.0052	0.00
07/04/2006	J207 On 15-January-20			jSwap	7.4600	7.4210	0.0470	0.0508	0.00
07/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0920	0.0000	0.0000	0.00
07/04/2006	JFRA On 01-February-07			jFra	7.2700	7.2460	0.0178	0.0177	500.00
07/04/2006	JFRA On 07-February-08			jFra	7.5200	7.5200	0.0184	0.0184	0.00
07/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1170	0.0174	0.0174	0.00
07/04/2006	JFRA On 03-May-07			jFra	7.3300	7.3010	0.0179	0.0179	0.00
07/04/2006	JFRA On 03-August-06			jFra	7.1300	7.1280	0.0175	0.0175	0.00
07/04/2006	JFRA On 02-August-07			jFra	7.3900	7.3740	0.0181	0.0181	0.00
07/04/2006	JFRA On 02-November-06			jFra	7.1700	7.1560	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
07/04/2006	JFRA On 01-November-07			jFra	7.4600	7.4650	0.0197	0.0197	0.00
07/04/2006	JN02 On 04-May-06			jNote	7.2900	7.2820	0.1355	0.1354	0.00
07/04/2006	JN02 On 03-August-06			jNote	7.3600	7.3420	0.1366	0.1364	0.00
07/04/2006	JN02 On 02-November-06			jNote	7.4200	7.4030	0.1378	0.1374	0.00
07/04/2006	JN05 On 04-May-06			jNote	7.5400	7.5000	0.3127	0.3113	0.00
07/04/2006	JN05 On 03-August-06			jNote	7.5700	7.5330	0.3138	0.3124	0.00
07/04/2006	JN05 On 02-November-06			jNote	7.6100	7.5660	0.3148	0.3134	0.00
07/04/2006	JN10 On 04-May-06			jNote	7.6400	7.6020	0.5327	0.5310	0.00
07/04/2006	JN10 On 03-August-06			jNote	7.6600	7.6190	0.5334	0.5315	0.00
07/04/2006	JN10 On 02-November-06			jNote	7.6800	7.6350	0.5340	0.5320	0.00
07/04/2006	JROD On 28-April-06			jRod	6.5700	6.7300	0.0029	0.0028	0.00
07/04/2006	JROD On 31-May-06			jRod	6.6800	6.8460	0.0028	0.0027	0.00
07/04/2006	JROD On 30-June-06			jRod	6.8200	6.9880	0.0024	0.0023	0.00
07/04/2006	JROD On 31-July-06			jRod	6.8700	6.9600	0.0050	0.0049	0.00
07/04/2006	JROD On 31-August-06			jRod	6.9400	7.0220	0.0047	0.0047	0.00
07/04/2006	R153 On 01-February-07			Bond Future	7.3100	7.2580	123.2670	123.4347	0.00
07/04/2006	R153 On 04-May-06			Bond Future	7.2900	7.2590	123.2263	123.3701	228.00
07/04/2006	R153 On 03-August-06			Bond Future	7.2900	7.2530	125.4326	125.5880	24.00
07/04/2006	R153 On 02-November-06			Bond Future	7.3000	7.2490	121.1069	121.2751	0.00
07/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45106	46618	45106	46618	0.00
07/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45106	46618	45106	46618	0.00
07/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2095	1925	2095	1925	0.00
07/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2095	1925	2095	1925	0.00
07/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9477	10708	9477	10708	0.00
07/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1056	849	1056	849	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
07/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18688	20094	18688	20094	0.00
07/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	148	116	148	116	0.00
07/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28568	30003	28568	30003	0.00
07/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	16	12	16	12	0.00
07/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38459	39896	38459	39896	0.00
07/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38459	39896	38459	39896	0.00
07/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38459	39896	38459	39896	0.00
07/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38459	39896	38459	39896	0.00
07/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38459	39896	38459	39896	0.00
07/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1	1	1	1	20.00
07/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1	1	1	1	20.00
07/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1	1	1	1	20.00
07/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	1	1	1	20.00
07/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1	1	1	1	20.00
07/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15735	16799	15735	16799	0.00
07/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8275	7657	8275	7657	0.00
07/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22294	23524	22294	23524	0.00
07/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5816	5364	5816	5364	0.00
07/04/2006	R157 On 01-February-07			Bond Future	7.5300	7.4740	142.6690	143.0871	0.00
07/04/2006	R157 On 04-May-06			Bond Future	7.5000	7.4500	141.8455	142.2209	109.00
07/04/2006	R157 On 03-August-06			Bond Future	7.5000	7.4540	144.3849	144.7841	4.00
07/04/2006	R157 On 02-November-06			Bond Future	7.5100	7.4600	140.1700	140.5834	0.00
07/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.1960	135.4077	135.9841	0.00
07/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2020	138.6030	139.1382	33.00
07/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2000	135.7836	136.3417	0.00
07/04/2006	R186 On 02-November-06			Bond Future	7.2400	7.1960	138.2330	138.8137	0.00
07/04/2006	R194 On 01-February-07			Bond Future	7.1200	7.0410	107.2792	107.3573	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
07/04/2006	R194 On 04-May-06			Bond Future	7.1700	7.1380	106.5990	106.6611	101.00
07/04/2006	R194 On 03-August-06			Bond Future	7.1500	7.1020	108.5076	108.5810	0.00
07/04/2006	R194 On 02-November-06			Bond Future	7.1300	7.0630	105.3971	105.4781	0.00
07/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	8983	9542	8983	9542	0.00
07/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2509	2286	2509	2286	0.00
07/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13082	13720	13082	13720	0.00
07/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1537	1394	1537	1394	0.00
07/04/2006	R201 On 01-February-07			Bond Future	7.5100	7.4620	108.3897	108.6784	0.00
07/04/2006	R201 On 04-May-06			Bond Future	7.4800	7.4400	111.2821	111.5526	66.00
07/04/2006	R201 On 03-August-06			Bond Future	7.4900	7.4470	108.8630	109.1402	0.00
07/04/2006	R201 On 02-November-06			Bond Future	7.5000	7.4510	110.8213	111.1172	0.00
07/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19369	20892	19369	20892	0.00
07/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19921	18557	19921	18557	0.00
07/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	76710	79498	76710	79498	0.00
07/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1556	1385	1556	1385	0.00
07/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90118	92985	90118	92985	0.00
07/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	773	681	773	681	0.00
07/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2434	2830	2434	2830	0.00
07/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50280	47790	50280	47790	0.00
07/04/2006	R203 On 01-February-07			Bond Future	7.5200	7.4790	108.5387	108.8454	0.00
07/04/2006	R203 On 04-May-06			Bond Future	7.4900	7.4590	106.9285	107.2034	0.00
07/04/2006	R203 On 03-August-06			Bond Future	7.5000	7.4630	108.8453	109.1315	0.00
07/04/2006	R203 On 02-November-06			Bond Future	7.5100	7.4680	106.6418	106.9386	0.00
07/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	91169	93997	91169	93997	0.00
07/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	91169	93997	91169	93997	0.00
07/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	91169	93997	91169	93997	0.00
07/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91169	93997	91169	93997	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
07/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91169	93997	91169	93997	0.00
07/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	91169	93997	91169	93997	0.00
07/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	239	205	239	205	0.00
07/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	239	205	239	205	0.00
07/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	239	205	239	205	0.00
07/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	239	205	239	205	0.00
07/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	239	205	239	205	0.00
07/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	239	205	239	205	0.00
07/04/2006	R204 On 01-February-07			Bond Future	7.5200	7.4720	104.7684	105.1273	0.00
07/04/2006	R204 On 04-May-06			Bond Future	7.5000	7.4540	107.1169	107.4576	80.00
07/04/2006	R204 On 03-August-06			Bond Future	7.5000	7.4600	105.0036	105.3480	0.00
07/04/2006	R204 On 02-November-06			Bond Future	7.5100	7.4630	106.8957	107.2597	0.00
07/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49123	51899	49123	51899	0.00
07/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10405	9540	10405	9540	0.00
07/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	63676	66758	63676	66758	0.00
07/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6025	5467	6025	5467	0.00
07/04/2006	R207 On 01-February-07			Bond Future	7.5000	7.4490	98.4020	98.7991	0.00
07/04/2006	R207 On 04-May-06			Bond Future	7.4800	7.4360	100.3267	100.6873	0.00
07/04/2006	R207 On 03-August-06			Bond Future	7.4900	7.4410	98.4790	98.8604	0.00
07/04/2006	R207 On 02-November-06			Bond Future	7.4900	7.4430	100.2526	100.6462	0.00