



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 01/02/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	GOVI 2006/02/02			jGovi	238.0470	237.8510	(0.082)	0.0000	0.0000	0
01/02/2006	GOVI 2006/02/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
01/02/2006	GOVI 2006/02/02	230.00	Call	jGovi	80,470.0000	78,510.0000	(2.436)	0	0	0
01/02/2006	GOVI 2006/05/04			jGovi	242.2430	242.0360	(0.085)	0.0000	0.0000	699
01/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	122,618.0000	120,561.0000	(1.678)	0	0	0
01/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	188.0000	201.0000	6.915	0	0	0
01/02/2006	GOVI 2006/08/03			jGovi	246.6360	246.4210	(0.087)	0.0000	0.0000	0
01/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	282.0000	300.0000	6.383	0	0	0
01/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	166,642.0000	164,510.0000	(1.279)	0	0	0
01/02/2006	GOVI 2006/11/02			jGovi	251.0970	250.8820	(0.086)	0.0000	0.0000	0
01/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	192.0000	203.0000	5.729	0	0	0
01/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	211,162.0000	209,023.0000	(1.013)	0	0	0
01/02/2006	GOVI 2007/02/01			jGovi	255.5620	255.3530	(0.082)	0.0000	0.0000	0
01/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	98.0000	104.0000	6.122	0	0	0
01/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	255,718.0000	253,634.0000	(0.815)	0	0	0
01/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
01/02/2006	J153 2010/08/31			jSwap	7.2360	7.2440	0.111	0.0000	0.0000	0
01/02/2006	J157 2015/09/15			jSwap	7.3860	7.3990	0.176	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	J186	2026/12/21			jSwap	6.9870	7.0130	0.372	0.0000	0.0000	0
01/02/2006	J194	2008/02/28			jSwap	7.1420	7.1530	0.154	0.0000	0.0000	0
01/02/2006	J201	2014/12/22			jSwap	7.3540	7.3730	0.258	0.0000	0.0000	0
01/02/2006	J203	2017/09/15			jSwap	7.3440	7.3570	0.177	0.0000	0.0000	0
01/02/2006	J204	2018/12/21			jSwap	7.3450	7.3590	0.191	0.0000	0.0000	0
01/02/2006	J207	2020/01/15			jSwap	7.3220	7.3370	0.205	0.0000	0.0000	0
01/02/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
01/02/2006	JFRA	2006/02/02			jFra	7.0640	7.0550	(0.127)	0.0000	0.0000	0
01/02/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
01/02/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	456.0000	477.0000	4.605	0	0	0
01/02/2006	JFRA	2006/05/04			jFra	6.9890	6.9850	(0.057)	0.0000	0.0000	0
01/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	644.0000	645.0000	0.155	0	0	0
01/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	617.0000	609.0000	(1.297)	0	0	0
01/02/2006	JFRA	2006/08/03			jFra	7.0210	7.0070	(0.199)	0.0000	0.0000	0
01/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	952.0000	966.0000	1.471	0	0	0
01/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,003.0000	983.0000	(1.994)	0	0	0
01/02/2006	JFRA	2006/11/02			jFra	7.1310	7.1200	(0.154)	0.0000	0.0000	0
01/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,103.0000	1,113.0000	0.907	0	0	0
01/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,424.0000	1,407.0000	(1.194)	0	0	0
01/02/2006	JFRA	2007/02/01			jFra	7.2390	7.2310	(0.111)	0.0000	0.0000	500
01/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,796.0000	1,806.0000	0.557	0	0	0
01/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,157.0000	1,147.0000	(0.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	JFRA	2007/05/03			jFra	7.3370	7.3250	(0.164)	0.0000	0.0000	0
01/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,460.0000	1,445.0000	(1.027)	0	0	0
01/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,859.0000	1,873.0000	0.753	0	0	0
01/02/2006	JFRA	2007/08/02			jFra	7.4150	7.4010	(0.189)	0.0000	0.0000	0
01/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,707.0000	1,689.0000	(1.054)	0	0	0
01/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,915.0000	1,931.0000	0.836	0	0	0
01/02/2006	JFRA	2007/11/01			jFra	7.4540	7.4870	0.443	0.0000	0.0000	0
01/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,988.0000	2,029.0000	2.062	0	0	0
01/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,109.0000	2,064.0000	(2.134)	0	0	0
01/02/2006	JN02	2006/02/02			jNote	7.2020	7.1970	(0.069)	0.0000	0.0000	0
01/02/2006	JN02	2006/02/02	7.25	Call	Option on jNote	373.0000	170.0000	(54.424)	0	0	0
01/02/2006	JN02	2006/02/02	7.25	Put	Option on jNote	1,268.0000	1,153.0000	(9.069)	0	0	0
01/02/2006	JN02	2006/05/04			jNote	7.2470	7.2480	0.014	0.0000	0.0000	0
01/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,074.0000	10,005.0000	(0.685)	0	0	0
01/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,063.0000	10,023.0000	(0.397)	0	0	0
01/02/2006	JN02	2006/08/03			jNote	7.3090	7.3200	0.150	0.0000	0.0000	0
01/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,613.0000	13,474.0000	(1.021)	0	0	0
01/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,708.0000	14,773.0000	0.442	0	0	0
01/02/2006	JN02	2006/11/02			jNote	7.3690	7.3870	0.244	0.0000	0.0000	0
01/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,212.0000	16,018.0000	(1.197)	0	0	0
01/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,420.0000	18,560.0000	0.760	0	0	0
01/02/2006	JN05	2006/02/02			jNote	7.4190	7.4270	0.108	0.0000	0.0000	0
01/02/2006	JN05	2006/02/02	7.75	Put	Option on jNote	13,773.0000	13,437.0000	(2.440)	0	0	0
01/02/2006	JN05	2006/02/02	7.75	Call	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2006	JN05	2006/05/04			jNote	7.4530	7.4620	0.121	0.0000	0.0000	0
01/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,368.0000	6,179.0000	(2.968)	0	0	0
01/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,804.0000	14,987.0000	1.236	0	0	0

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01/02/2006	JN05	2006/08/03			jNote	7.4930	7.5030	0.133	0.0000	0.0000	0
01/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,704.0000	19,918.0000	1.086	0	0	0
01/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,618.0000	9,419.0000	(2.069)	0	0	0
01/02/2006	JN05	2006/11/02			jNote	7.5310	7.5420	0.146	0.0000	0.0000	0
01/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,660.0000	23,901.0000	1.019	0	0	0
01/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12,011.0000	11,800.0000	(1.757)	0	0	0
01/02/2006	JN10	2006/02/02			jNote	7.4930	7.5030	0.133	0.0000	0.0000	0
01/02/2006	JN10	2006/02/02	8.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2006	JN10	2006/02/02	8.00	Put	Option on jNote	35,560.0000	34,847.0000	(2.005)	0	0	0
01/02/2006	JN10	2006/05/04			jNote	7.5080	7.5190	0.147	0.0000	0.0000	0
01/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,438.0000	3,219.0000	(6.370)	0	0	0
01/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	21,511.0000	22,056.0000	2.534	0	0	0
01/02/2006	JN10	2006/08/03			jNote	7.5250	7.5380	0.173	0.0000	0.0000	0
01/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	25,694.0000	26,298.0000	2.351	0	0	0
01/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,455.0000	6,158.0000	(4.601)	0	0	0
01/02/2006	JN10	2006/11/02			jNote	7.5410	7.5560	0.199	0.0000	0.0000	0
01/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,855.0000	8,494.0000	(4.077)	0	0	0
01/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,187.0000	29,864.0000	2.320	0	0	0
01/02/2006	JROD	2006/02/28			jRod	6.7150	6.7120	(0.045)	0.0000	0.0000	0
01/02/2006	JROD	2006/03/31			jRod	6.8360	6.8280	(0.117)	0.0000	0.0000	0
01/02/2006	JROD	2006/04/28			jRod	6.9710	6.9610	(0.143)	0.0000	0.0000	0
01/02/2006	JROD	2006/05/31			jRod	6.9250	6.9210	(0.058)	0.0000	0.0000	0
01/02/2006	JROD	2006/06/30			jRod	6.9800	6.9770	(0.043)	0.0000	0.0000	0
01/02/2006	JROD	2006/07/31			jRod	7.0290	7.0270	(0.028)	0.0000	0.0000	0

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01/02/2006	JROD	2006/08/31			jRod	6.9670	6.9670	-	0.0000	0.0000	0
01/02/2006	R153	2006/02/02			Bond Future	7.2460	7.2550	0.124	7.2400	7.3000	250
01/02/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	23,727.0000	23,337.0000	(1.644)	0	0	2
01/02/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	1,375.0000	1,144.0000	(16.800)	0	0	1
01/02/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
01/02/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	4,389.0000	4,599.0000	4.785	0	0	0
01/02/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	1,548.0000	927.0000	(40.116)	0	0	0
01/02/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,546.0000	8,927.0000	4.458	0	0	2
01/02/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	2,658.0000	2,630.0000	(1.053)	0	0	0
01/02/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	662.0000	243.0000	(63.293)	0	0	0
01/02/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	6,713.0000	6,273.0000	(6.554)	0	0	0
01/02/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	58.0000	8.0000	(86.207)	0	0	0
01/02/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	32,148.0000	31,758.0000	(1.213)	0	0	0
01/02/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
01/02/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	10,954.0000	10,562.0000	(3.579)	0	0	0
01/02/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	52,874.0000	52,484.0000	(0.738)	0	0	0
01/02/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	21,751.0000	22,141.0000	1.793	0	0	0
01/02/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	8,819.0000	8,416.0000	(4.570)	0	0	0
01/02/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	13.0000	1.0000	(92.308)	0	0	0
01/02/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	21,610.0000	21,219.0000	(1.809)	0	0	1
01/02/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/02/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1
01/02/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,728.0000	11,117.0000	3.626	0	0	0
01/02/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	217.0000	36.0000	(83.410)	0	0	0
01/02/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	206.0000	67.0000	(67.476)	0	0	0
01/02/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	590.0000	345.0000	(41.525)	0	0	0
01/02/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	63,065.0000	62,674.0000	(0.620)	0	0	0
01/02/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	42,569.0000	42,179.0000	(0.916)	0	0	0

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01/02/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	73,142.0000	72,752.0000	(0.533)	0	0	0
01/02/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	4,706.0000	4,177.0000	(11.241)	0	0	0
01/02/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	2,929.0000	2,293.0000	(21.714)	0	0	0
01/02/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	52.0000	3.0000	(94.231)	0	0	0
01/02/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,404.0000	6,745.0000	5.325	0	0	0
01/02/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	13,093.0000	12,703.0000	(2.979)	0	0	0
01/02/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	25,839.0000	25,449.0000	(1.509)	0	0	0
01/02/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	27,947.0000	27,557.0000	(1.395)	0	0	0
01/02/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	19,488.0000	19,097.0000	(2.006)	0	0	0
01/02/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	17,361.0000	16,971.0000	(2.246)	0	0	0
01/02/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	15,229.0000	14,839.0000	(2.561)	0	0	0
01/02/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	30,050.0000	29,660.0000	(1.298)	0	0	0
01/02/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R153	2006/05/04			Bond Future	7.2510	7.2610	0.138	0.0000	0.0000	13
01/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	10,963.0000	8,425.0000	(23.151)	0	0	0
01/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,004.0000	8,877.0000	(19.329)	0	0	0
01/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	16,779.0000	14,929.0000	(11.026)	0	0	0
01/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,928.0000	22,800.0000	(4.714)	0	0	0
01/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	24,472.0000	22,580.0000	(7.731)	0	0	0
01/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	6,608.0000	3,900.0000	(40.981)	0	0	0
01/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,620.0000	2,904.0000	(19.779)	0	0	0
01/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,591.0000	5,152.0000	(21.833)	0	0	0
01/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	3,639.0000	1,336.0000	(63.287)	0	0	0
01/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,045.0000	40,709.0000	(0.819)	0	0	0
01/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,811.0000	1,614.0000	(10.878)	0	0	0
01/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	821.0000	895.0000	9.013	0	0	20
01/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,131.0000	31,522.0000	(1.895)	0	0	0
01/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,816.0000	78,407.0000	(0.519)	0	0	0

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01/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
01/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,359.0000	49,986.0000	(0.741)	0	0	0
01/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	335.0000	373.0000	11.343	0	0	0
01/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,989.0000	14,692.0000	(13.521)	0	0	0
01/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	123.0000	140.0000	13.821	0	0	0
01/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	40.0000	47.0000	17.500	0	0	0
01/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,843.0000	59,449.0000	(0.658)	0	0	0
01/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	69,353.0000	68,949.0000	(0.583)	0	0	0
01/02/2006	R153	2006/08/03			Bond Future	7.2390	7.2510	0.166	0.0000	0.0000	0
01/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,134.0000	17,470.0000	(3.662)	0	0	0
01/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,794.0000	7,664.0000	(12.850)	0	0	0
01/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,379.0000	12,614.0000	(5.718)	0	0	0
01/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,807.0000	12,575.0000	(8.923)	0	0	0
01/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	34,269.0000	33,557.0000	(2.078)	0	0	0
01/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	50,879.0000	49,589.0000	(2.535)	0	0	0
01/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,132.0000	4,886.0000	(4.793)	0	0	0
01/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,085.0000	2,262.0000	(26.677)	0	0	0
01/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,086.0000	6,668.0000	(5.899)	0	0	0
01/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	26,751.0000	25,866.0000	(3.308)	0	0	0
01/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,432.0000	57,873.0000	(2.623)	0	0	0
01/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,766.0000	9,161.0000	(6.195)	0	0	100
01/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,862.0000	18,790.0000	(5.397)	0	0	0
01/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,452.0000	1,360.0000	(44.535)	0	0	0
01/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,053.0000	66,391.0000	(2.442)	0	0	0
01/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,947.0000	3,615.0000	(8.411)	0	0	0
01/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,979.0000	784.0000	(60.384)	0	0	0
01/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	42,459.0000	41,662.0000	(1.877)	0	0	0
01/02/2006	R153	2006/11/02			Bond Future	7.2350	7.2480	0.180	0.0000	0.0000	0
01/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,829.0000	5,020.0000	31.105	0	0	0
01/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,848.0000	15,808.0000	6.466	0	0	0
01/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,035.0000	49,750.0000	1.458	0	0	0
01/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,945.0000	42,881.0000	2.231	0	0	0
01/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,397.0000	15,881.0000	3.143	0	0	0
01/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,499.0000	6,910.0000	25.659	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,424.0000	6,921.0000	7.737	0	0	0
01/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,425.0000	10,940.0000	4.940	0	0	0
01/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,071.0000	20,061.0000	5.191	0	0	0
01/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,192.0000	21,815.0000	2.940	0	0	0
01/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	11,537.0000	12,636.0000	9.526	0	0	0
01/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	8,975.0000	10,167.0000	13.281	0	0	0
01/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,713.0000	2,480.0000	44.775	0	0	0
01/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,080.0000	72,191.0000	0.154	0	0	0
01/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,099.0000	1,685.0000	53.321	0	0	0
01/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,185.0000	64,477.0000	0.455	0	0	0
01/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	27,648.0000	28,364.0000	2.590	0	0	0
01/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,597.0000	3,568.0000	37.389	0	0	0
01/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,790.0000	31,689.0000	2.920	0	0	0
01/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	34,609.0000	35,374.0000	2.210	0	0	0
01/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,007.0000	8,247.0000	17.697	0	0	0
01/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,483.0000	3,907.0000	12.173	0	0	0
01/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,477.0000	56,973.0000	0.878	0	0	0
01/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	24,354.0000	25,327.0000	3.995	0	0	0
01/02/2006	R153	2007/02/01			Bond Future	7.2440	7.2560	0.166	0.0000	0.0000	0
01/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,275.0000	18,513.0000	21.198	0	0	0
01/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,070.0000	18,719.0000	24.214	0	0	0
01/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	540.0000	4,094.0000	658.148	0	0	0
01/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,821.0000	69,964.0000	4.704	0	0	0
01/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,210.0000	63,222.0000	6.776	0	0	0
01/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,439.0000	8,789.0000	260.353	0	0	0
01/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	51,744.0000	56,703.0000	9.584	0	0	0
01/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,531.0000	6,900.0000	350.686	0	0	0
01/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	926.0000	5,349.0000	477.646	0	0	0
01/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,508.0000	50,447.0000	13.344	0	0	0
01/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,751.0000	11,057.0000	194.775	0	0	0
01/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,572.0000	12,409.0000	122.703	0	0	0
01/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,600.0000	44,495.0000	18.338	0	0	0
01/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,749.0000	6,041.0000	5.079	0	0	0
01/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,191.0000	30,843.0000	22.437	0	0	0
01/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,126.0000	37,551.0000	20.642	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,153.0000	16,137.0000	44.688	0	0	0
01/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,886.0000	24,459.0000	22.996	0	0	0
01/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,009.0000	14,072.0000	75.702	0	0	0
01/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11,392.0000	13,634.0000	19.680	0	0	0
01/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,231.0000	9,446.0000	14.761	0	0	0
01/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,602.0000	32,305.0000	2.225	0	0	0
01/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,792.0000	22,446.0000	13.409	0	0	0
01/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,317.0000	26,944.0000	6.427	0	0	0
01/02/2006	R157	2006/02/02			Bond Future	7.3860	7.4000	0.190	0.0000	0.0000	138
01/02/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	129,972.0000	128,770.0000	(0.925)	0	0	0
01/02/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	330.0000	115.0000	(65.152)	0	0	0
01/02/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	10,082.0000	8,664.0000	(14.065)	0	0	0
01/02/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	148,628.0000	147,426.0000	(0.809)	0	0	0
01/02/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	51,465.0000	50,262.0000	(2.338)	0	0	0
01/02/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	110,937.0000	109,735.0000	(1.083)	0	0	0
01/02/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	11,899.0000	12,964.0000	8.950	0	0	0
01/02/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	33,705.0000	34,908.0000	3.569	0	0	0
01/02/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	91,514.0000	90,311.0000	(1.315)	0	0	0
01/02/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	30,821.0000	29,619.0000	(3.900)	0	0	0
01/02/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	56,114.0000	57,316.0000	2.142	0	0	0
01/02/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	145.0000	8.0000	(94.483)	0	0	0
01/02/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	250
01/02/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	71,693.0000	70,490.0000	(1.678)	0	0	250
01/02/2006	R157	2006/05/04			Bond Future	7.3950	7.4110	0.216	0.0000	0.0000	7
01/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	38,504.0000	35,162.0000	(8.680)	0	0	0
01/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	5,168.0000	3,395.0000	(34.307)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	9,120.0000	7,121.0000	(21.919)	0	0	0
01/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	15,599.0000	13,792.0000	(11.584)	0	0	0
01/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	25,566.0000	24,116.0000	(5.672)	0	0	0
01/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	24,377.0000	21,228.0000	(12.918)	0	0	50
01/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,575.0000	38,997.0000	(1.461)	0	0	0
01/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	5,880.0000	3,960.0000	(32.653)	0	0	0
01/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,188.0000	455.0000	(61.700)	0	0	115
01/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	13,321.0000	10,529.0000	(20.959)	0	0	0
01/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,684.0000	88,324.0000	(2.602)	0	0	0
01/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	54,749.0000	51,634.0000	(5.690)	0	0	0
01/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	1,895.0000	878.0000	(53.668)	0	0	0
01/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	348.0000	51.0000	(85.345)	0	0	0
01/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,004.0000	106,928.0000	(1.905)	0	0	0
01/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,234.0000	125,288.0000	(1.529)	0	0	0
01/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	72,488.0000	69,759.0000	(3.765)	0	0	0
01/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,108.0000	143,469.0000	(1.130)	0	0	0
01/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,108.0000	1,721.0000	(44.627)	0	0	0
01/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	764.0000	160.0000	(79.058)	0	0	0
01/02/2006	R157	2006/08/03			Bond Future	7.3950	7.4110	0.216	0.0000	0.0000	0
01/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	33,785.0000	31,427.0000	(6.979)	0	0	0
01/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	128,549.0000	124,342.0000	(3.273)	0	0	0
01/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,025.0000	3,382.0000	(43.867)	0	0	0
01/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	144,793.0000	141,387.0000	(2.352)	0	0	0
01/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,170.0000	1,076.0000	(66.057)	0	0	0
01/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	24,590.0000	21,968.0000	(10.663)	0	0	0
01/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	111,462.0000	107,507.0000	(3.548)	0	0	0
01/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	21,825.0000	18,156.0000	(16.811)	0	0	0
01/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	4,844.0000	1,949.0000	(59.765)	0	0	0
01/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	9,788.0000	7,821.0000	(20.096)	0	0	0
01/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	94,410.0000	91,127.0000	(3.477)	0	0	0
01/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	33,166.0000	29,232.0000	(11.862)	0	0	0
01/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	7,598.0000	5,627.0000	(25.941)	0	0	0
01/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,834.0000	9,844.0000	(23.297)	0	0	0
01/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	45,738.0000	44,060.0000	(3.669)	0	0	0
01/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	77,610.0000	74,331.0000	(4.225)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	17,786.0000	15,486.0000	(12.932)	0	0	100
01/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	46,499.0000	42,886.0000	(7.770)	0	0	0
01/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	12,833.0000	10,957.0000	(14.619)	0	0	0
01/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	61,291.0000	58,104.0000	(5.200)	0	0	0
01/02/2006	R157	2006/11/02			Bond Future	7.3990	7.4150	0.216	0.0000	0.0000	0
01/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,425.0000	29,235.0000	2.850	0	0	0
01/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	36,476.0000	36,007.0000	(1.286)	0	0	0
01/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	10,042.0000	11,347.0000	12.995	0	0	117
01/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	94,533.0000	94,558.0000	0.026	0	0	0
01/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	63,748.0000	63,582.0000	(0.260)	0	0	0
01/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	173,388.0000	172,439.0000	(0.547)	0	0	0
01/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	49,499.0000	49,223.0000	(0.558)	0	0	0
01/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	37,074.0000	38,163.0000	2.937	0	0	0
01/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	48,140.0000	49,477.0000	2.777	0	0	0
01/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	15,715.0000	15,772.0000	0.363	0	0	0
01/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	61,927.0000	63,431.0000	2.429	0	0	0
01/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	21,786.0000	22,790.0000	4.608	0	0	0
01/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,162.0000	1,493.0000	28.485	0	0	0
01/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8,671.0000	8,896.0000	2.595	0	0	0
01/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	16,747.0000	17,860.0000	6.646	0	0	0
01/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	25,082.0000	24,891.0000	(0.762)	0	0	0
01/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	12,942.0000	14,160.0000	9.411	0	0	0
01/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,984.0000	3,616.0000	21.180	0	0	0
01/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	157,222.0000	156,407.0000	(0.518)	0	0	0
01/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	78,867.0000	78,805.0000	(0.079)	0	0	0
01/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,888.0000	2,352.0000	24.576	0	0	0
01/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,591.0000	5,423.0000	18.122	0	0	0
01/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	141,106.0000	140,458.0000	(0.459)	0	0	0
01/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	125,173.0000	124,726.0000	(0.357)	0	0	0
01/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,879.0000	7,938.0000	15.395	0	0	0
01/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	109,587.0000	109,367.0000	(0.201)	0	0	0
01/02/2006	R157	2007/02/01			Bond Future	7.4110	7.4270	0.216	0.0000	0.0000	0
01/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,761.0000	25,938.0000	88.489	0	0	0
01/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,088.0000	22,672.0000	149.472	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	72,470.0000	84,807.0000	17.024	0	0	0
01/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,083.0000	30,054.0000	49.649	0	0	0
01/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	46,173.0000	54,897.0000	18.894	0	0	0
01/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,296.0000	35,437.0000	25.237	0	0	0
01/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	25,933.0000	29,652.0000	14.341	0	0	0
01/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	35,210.0000	41,104.0000	16.740	0	0	0
01/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	87,290.0000	100,396.0000	15.014	0	0	0
01/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	38,558.0000	43,523.0000	12.877	0	0	0
01/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,671.0000	69,601.0000	18.629	0	0	0
01/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,777.0000	20,130.0000	248.451	0	0	0
01/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,169.0000	9,015.0000	671.172	0	0	0
01/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,531.0000	15,608.0000	342.028	0	0	0
01/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	167,624.0000	170,982.0000	2.003	0	0	0
01/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	328.0000	4,932.0000	1403.659	0	0	0
01/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	50,927.0000	53,672.0000	5.390	0	0	0
01/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	102,841.0000	113,671.0000	10.531	0	0	0
01/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	632.0000	6,714.0000	962.342	0	0	0
01/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	135,098.0000	141,698.0000	4.885	0	0	0
01/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	151,399.0000	156,234.0000	3.194	0	0	0
01/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	118,853.0000	127,475.0000	7.254	0	0	0
01/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,073.0000	11,942.0000	476.073	0	0	0
01/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	18,391.0000	19,890.0000	8.151	0	0	0
01/02/2006	R186	2006/02/02			Bond Future	7.0350	7.0600	0.355	0.0000	0.0000	0
01/02/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	62,239.0000	58,781.0000	(5.556)	0	0	0
01/02/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
01/02/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	29,325.0000	25,862.0000	(11.809)	0	0	0
01/02/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	77,258.0000	80,716.0000	4.476	0	0	0
01/02/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	6,756.0000	8,687.0000	28.582	0	0	0
01/02/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	1,892.0000	364.0000	(80.761)	0	0	0
01/02/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	40,370.0000	43,828.0000	8.566	0	0	0
01/02/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	93,949.0000	90,491.0000	(3.681)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	153,947.0000	150,488.0000	(2.247)	0	0	0
01/02/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	236,101.0000	232,642.0000	(1.465)	0	0	0
01/02/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	124,502.0000	121,043.0000	(2.778)	0	0	0
01/02/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	182,332.0000	178,873.0000	(1.897)	0	0	0
01/02/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	209,702.0000	206,244.0000	(1.649)	0	0	0
01/02/2006	R186	2006/05/04			Bond Future	7.0330	7.0580	0.355	0.0000	0.0000	0
01/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	15,119.0000	18,118.0000	19.836	0	0	0
01/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,506.0000	44,071.0000	(0.977)	0	0	0
01/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	7,641.0000	10,326.0000	35.139	0	0	0
01/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	69,724.0000	68,975.0000	(1.074)	0	0	0
01/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	125,972.0000	123,978.0000	(1.583)	0	0	0
01/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,021.0000	3,462.0000	71.301	0	0	0
01/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	23,887.0000	23,423.0000	(1.942)	0	0	0
01/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	28,440.0000	31,412.0000	10.450	0	0	0
01/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	97,323.0000	96,066.0000	(1.292)	0	0	0
01/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,136.0000	1,517.0000	33.539	0	0	0
01/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	3,735.0000	5,913.0000	58.313	0	0	0
01/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	159.0000	77.0000	(51.572)	0	0	0
01/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	79,836.0000	82,688.0000	3.572	0	0	0
01/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,436.0000	2,854.0000	(16.938)	0	0	0
01/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9,822.0000	9,873.0000	0.519	0	0	0
01/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	49,618.0000	53,104.0000	7.026	0	0	0
01/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	154,358.0000	151,304.0000	(1.979)	0	0	0
01/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	209,079.0000	205,462.0000	(1.730)	0	0	0
01/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	235,094.0000	231,577.0000	(1.496)	0	0	0
01/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	666.0000	610.0000	(8.408)	0	0	0
01/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	182,113.0000	178,623.0000	(1.916)	0	0	0
01/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	408.0000	226.0000	(44.608)	0	0	0
01/02/2006	R186	2006/08/03			Bond Future	7.0250	7.0520	0.384	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	25,392.0000	29,908.0000	17.785	0	0	0
01/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	79,364.0000	80,484.0000	1.411	0	0	0
01/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,623.0000	21,429.0000	28.912	0	0	0
01/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	55,662.0000	56,492.0000	1.491	0	0	0
01/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	185,790.0000	181,970.0000	(2.056)	0	0	0
01/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,421.0000	4,287.0000	(3.031)	0	0	0
01/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,800.0000	7,218.0000	24.448	0	0	0
01/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	211,921.0000	207,213.0000	(2.222)	0	0	0
01/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	38,473.0000	42,438.0000	10.306	0	0	0
01/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,181.0000	723.0000	(38.781)	0	0	0
01/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	35,046.0000	35,325.0000	0.796	0	0	0
01/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	236,628.0000	232,243.0000	(1.853)	0	0	0
01/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	159,105.0000	156,838.0000	(1.425)	0	0	0
01/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	260,974.0000	256,830.0000	(1.588)	0	0	0
01/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,055.0000	1,356.0000	(34.015)	0	0	0
01/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3,476.0000	2,455.0000	(29.373)	0	0	0
01/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	132,029.0000	132,243.0000	0.162	0	0	0
01/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	57,327.0000	61,617.0000	7.483	0	0	0
01/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	104,940.0000	106,002.0000	1.012	0	0	0
01/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	18,922.0000	19,526.0000	3.192	0	0	0
01/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	10,902.0000	15,651.0000	43.561	0	0	0
01/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	7,818.0000	11,719.0000	49.898	0	0	0
01/02/2006	R186	2006/11/02			Bond Future	7.0170	7.0440	0.385	0.0000	0.0000	0
01/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	75,690.0000	70,539.0000	(6.805)	0	0	0
01/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	38,666.0000	29,851.0000	(22.798)	0	0	0
01/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	99,856.0000	93,332.0000	(6.533)	0	0	0
01/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	39,756.0000	41,062.0000	3.285	0	0	0
01/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	26,804.0000	16,617.0000	(38.006)	0	0	0
01/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	70,892.0000	68,534.0000	(3.326)	0	0	0
01/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,477.0000	4,709.0000	218.822	0	0	0
01/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	18,364.0000	26,135.0000	42.316	0	0	0
01/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	2,615.0000	7,090.0000	171.128	0	0	0
01/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,471.0000	32,447.0000	18.114	0	0	0
01/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	90,850.0000	92,163.0000	1.445	0	0	0
01/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	53,398.0000	46,913.0000	(12.145)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	112,829.0000	116,936.0000	3.640	0	0	0
01/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	136,312.0000	142,237.0000	4.347	0	0	0
01/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	55,712.0000	52,891.0000	(5.064)	0	0	0
01/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	11,870.0000	21,458.0000	80.775	0	0	0
01/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	160,775.0000	164,833.0000	2.524	0	0	0
01/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	210,798.0000	211,610.0000	0.385	0	0	0
01/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	235,650.0000	235,219.0000	(0.183)	0	0	0
01/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	4,479.0000	10,464.0000	133.624	0	0	0
01/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	7,416.0000	15,137.0000	104.113	0	0	0
01/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	185,737.0000	188,060.0000	1.251	0	0	0
01/02/2006	R186	2007/02/01			Bond Future	7.0130	7.0400	0.385	0.0000	0.0000	0
01/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	30,029.0000	21,221.0000	(29.332)	0	0	0
01/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,678.0000	48,294.0000	13.159	0	0	0
01/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	101,959.0000	96,789.0000	(5.071)	0	0	0
01/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	74,120.0000	76,100.0000	2.671	0	0	0
01/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,216.0000	40,217.0000	33.098	0	0	0
01/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	78,307.0000	75,600.0000	(3.457)	0	0	0
01/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,781.0000	34,195.0000	64.549	0	0	0
01/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	42,111.0000	35,767.0000	(15.065)	0	0	0
01/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	93,669.0000	100,034.0000	6.795	0	0	0
01/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	115,108.0000	124,884.0000	8.493	0	0	0
01/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	137,985.0000	150,040.0000	8.736	0	0	0
01/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,602.0000	59,112.0000	0.870	0	0	0
01/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	56,845.0000	53,718.0000	(5.501)	0	0	0
01/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,878.0000	29,570.0000	113.071	0	0	0
01/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	161,839.0000	171,366.0000	5.887	0	0	0
01/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	235,246.0000	238,121.0000	1.222	0	0	0
01/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,458.0000	11,925.0000	244.853	0	0	0
01/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	210,804.0000	215,633.0000	2.291	0	0	0
01/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,052.0000	8,565.0000	317.398	0	0	0
01/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	186,236.0000	193,309.0000	3.798	0	0	0
01/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,661.0000	16,372.0000	189.207	0	0	0
01/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,996.0000	22,161.0000	146.343	0	0	0
01/02/2006	R194	2006/02/02			Bond Future	7.1320	7.1450	0.182	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	35,619.0000	35,365.0000	(0.713)	0	0	0
01/02/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	30,944.0000	30,690.0000	(0.821)	0	0	0
01/02/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	12,417.0000	12,671.0000	2.046	0	0	0
01/02/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	17,382.0000	17,635.0000	1.456	0	0	0
01/02/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	26,240.0000	25,987.0000	(0.964)	0	0	0
01/02/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	2,343.0000	2,057.0000	(12.207)	0	0	0
01/02/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	45.0000	13.0000	(71.111)	0	0	0
01/02/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	7,144.0000	6,890.0000	(3.555)	0	0	0
01/02/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	21,509.0000	21,256.0000	(1.176)	0	0	0
01/02/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	16,749.0000	16,496.0000	(1.511)	0	0	0
01/02/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,600.0000	2,832.0000	8.923	0	0	0
01/02/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	22.0000	1.0000	(95.455)	0	0	0
01/02/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	11,961.0000	11,708.0000	(2.115)	0	0	0
01/02/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	7,483.0000	7,736.0000	3.381	0	0	0
01/02/2006	R194	2006/05/04			Bond Future	7.1240	7.1410	0.239	0.0000	0.0000	50
01/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,413.0000	2,116.0000	(12.308)	0	0	0
01/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,555.0000	4,552.0000	(0.066)	0	0	0
01/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,404.0000	1,359.0000	(3.205)	0	0	0
01/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	42.0000	7.0000	(83.333)	0	0	0
01/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,511.0000	23,174.0000	(1.433)	0	0	0
01/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,867.0000	7,528.0000	(4.309)	0	0	0
01/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	70.0000	23.0000	(67.143)	0	0	0
01/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,354.0000	15,540.0000	1.211	0	0	0
01/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,774.0000	4,415.0000	(7.520)	0	0	0
01/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	125.0000	18.0000	(85.600)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,336.0000	15,049.0000	(1.871)	0	0	0
01/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,767.0000	31,439.0000	(1.033)	0	0	0
01/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,250.0000	11,302.0000	0.462	0	0	0
01/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,085.0000	754.0000	(30.507)	0	0	0
01/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	407.0000	166.0000	(59.214)	0	0	0
01/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,400.0000	19,099.0000	(1.552)	0	0	0
01/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,641.0000	27,302.0000	(1.226)	0	0	0
01/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	361.0000	367.0000	1.662	0	0	0
01/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,566.0000	7,529.0000	(0.489)	0	0	0
01/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,446.0000	11,146.0000	(2.621)	0	0	0
01/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,603.0000	2,537.0000	(2.536)	0	0	0
01/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	204.0000	196.0000	(3.922)	0	0	0
01/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	115.0000	72.0000	(37.391)	0	0	0
01/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	716.0000	709.0000	(0.978)	0	0	0
01/02/2006	R194	2006/08/03			Bond Future	7.0750	7.0970	0.311	0.0000	0.0000	0
01/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,263.0000	5,429.0000	3.154	0	0	0
01/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	990.0000	1,124.0000	13.535	0	0	0
01/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,394.0000	18,198.0000	(1.066)	0	0	0
01/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,529.0000	7,460.0000	(0.916)	0	0	0
01/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,832.0000	21,421.0000	(1.883)	0	0	0
01/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,138.0000	3,975.0000	(3.939)	0	0	0
01/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,802.0000	28,212.0000	(2.048)	0	0	0
01/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,299.0000	24,773.0000	(2.079)	0	0	0
01/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,644.0000	2,245.0000	(15.091)	0	0	0
01/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	496.0000	235.0000	(52.621)	0	0	0
01/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	609.0000	413.0000	(32.184)	0	0	0
01/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	776.0000	695.0000	(10.438)	0	0	0
01/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,646.0000	2,820.0000	6.576	0	0	0
01/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,045.0000	14,923.0000	(0.811)	0	0	0
01/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,749.0000	3,874.0000	3.334	0	0	0
01/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,311.0000	1,518.0000	15.789	0	0	0
01/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,366.0000	6,161.0000	(3.220)	0	0	0
01/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,862.0000	2,047.0000	9.936	0	0	0
01/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,908.0000	11,764.0000	(1.209)	0	0	0
01/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,987.0000	8,832.0000	(1.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R194	2006/11/02			Bond Future	7.0320	7.0570	0.356	0.0000	0.0000	0
01/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,670.0000	5,336.0000	(20.000)	0	0	0
01/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,075.0000	6,058.0000	(14.375)	0	0	0
01/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,569.0000	4,939.0000	(11.313)	0	0	0
01/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5,237.0000	3,644.0000	(30.418)	0	0	0
01/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,327.0000	7,380.0000	(11.373)	0	0	0
01/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,801.0000	9,366.0000	(13.286)	0	0	0
01/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	4,028.0000	2,276.0000	(43.496)	0	0	0
01/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,008.0000	11,554.0000	(11.178)	0	0	0
01/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3,030.0000	1,259.0000	(58.449)	0	0	0
01/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,820.0000	7,543.0000	(14.478)	0	0	0
01/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,227.0000	589.0000	(73.552)	0	0	0
01/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,205.0000	9,649.0000	(5.448)	0	0	0
01/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	15,424.0000	14,103.0000	(8.565)	0	0	0
01/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,292.0000	12,091.0000	(1.635)	0	0	0
01/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,298.0000	4,058.0000	(5.584)	0	0	0
01/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,227.0000	1,498.0000	22.086	0	0	0
01/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,737.0000	2,064.0000	18.826	0	0	0
01/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,600.0000	19,554.0000	(0.235)	0	0	0
01/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,013.0000	17,024.0000	0.065	0	0	0
01/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,402.0000	2,786.0000	15.987	0	0	0
01/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,248.0000	3,364.0000	3.571	0	0	0
01/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,569.0000	14,636.0000	0.460	0	0	0
01/02/2006	R194	2007/02/01			Bond Future	7.0080	7.0340	0.371	0.0000	0.0000	0
01/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,104.0000	9,697.0000	19.657	0	0	0
01/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,540.0000	7,800.0000	19.266	0	0	0
01/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,053.0000	5,582.0000	37.725	0	0	0
01/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,167.0000	6,038.0000	16.857	0	0	0
01/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,653.0000	7,456.0000	12.070	0	0	0
01/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,011.0000	3,173.0000	5.380	0	0	0
01/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,058.0000	4,919.0000	60.857	0	0	0
01/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,260.0000	8,689.0000	5.194	0	0	0
01/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,847.0000	11,698.0000	18.798	0	0	0
01/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,798.0000	15,616.0000	13.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,250.0000	6,388.0000	21.676	0	0	0
01/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,753.0000	13,821.0000	17.596	0	0	0
01/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	510.0000	2,063.0000	304.510	0	0	0
01/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,210.0000	19,495.0000	7.057	0	0	0
01/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	771.0000	2,590.0000	235.927	0	0	0
01/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,958.0000	17,510.0000	9.726	0	0	0
01/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,132.0000	3,218.0000	184.276	0	0	0
01/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,252.0000	4,371.0000	94.094	0	0	0
01/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,618.0000	3,954.0000	144.376	0	0	0
01/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,061.0000	10,200.0000	1.382	0	0	0
01/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,214.0000	2,086.0000	(5.781)	0	0	0
01/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,992.0000	4,528.0000	13.427	0	0	0
01/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,586.0000	1,214.0000	(23.455)	0	0	0
01/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,039.0000	11,935.0000	(0.864)	0	0	0
01/02/2006	R201	2006/02/02			Bond Future	7.3560	7.3750	0.258	0.0000	0.0000	0
01/02/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	26,363.0000	25,072.0000	(4.897)	0	0	0
01/02/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	157.0000	46.0000	(70.701)	0	0	0
01/02/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	9,889.0000	8,487.0000	(14.177)	0	0	0
01/02/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	89,672.0000	88,381.0000	(1.440)	0	0	0
01/02/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	119,494.0000	118,203.0000	(1.080)	0	0	0
01/02/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	104,730.0000	103,439.0000	(1.233)	0	0	0
01/02/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	327.0000	34.0000	(89.602)	0	0	0
01/02/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	7,562.0000	8,560.0000	13.198	0	0	0
01/02/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	60,232.0000	61,522.0000	2.142	0	0	0
01/02/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	42,210.0000	43,500.0000	3.056	0	0	0
01/02/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	24,547.0000	25,837.0000	5.255	0	0	0
01/02/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	74,313.0000	73,022.0000	(1.737)	0	0	0
01/02/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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01/02/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	42,665.0000	41,375.0000	(3.024)	0	0	0
01/02/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	58,646.0000	57,356.0000	(2.200)	0	0	0
01/02/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R201	2006/05/04			Bond Future	7.3650	7.3850	0.272	0.0000	0.0000	0
01/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	357.0000	83.0000	(76.751)	0	0	0
01/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	73,955.0000	72,151.0000	(2.439)	0	0	0
01/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	88,385.0000	86,488.0000	(2.146)	0	0	0
01/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	7,681.0000	6,290.0000	(18.110)	0	0	0
01/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,766.0000	1,290.0000	(26.954)	0	0	0
01/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	32,887.0000	30,167.0000	(8.271)	0	0	0
01/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,770.0000	100,924.0000	(1.796)	0	0	0
01/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,876.0000	115,274.0000	(1.371)	0	0	0
01/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,134.0000	564.0000	(50.265)	0	0	0
01/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	743.0000	226.0000	(69.583)	0	0	0
01/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	21,626.0000	18,393.0000	(14.950)	0	0	0
01/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	12,701.0000	10,797.0000	(14.991)	0	0	0
01/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	4,519.0000	3,658.0000	(19.053)	0	0	0
01/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	59,635.0000	57,654.0000	(3.322)	0	0	0
01/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	45,691.0000	43,502.0000	(4.791)	0	0	0
01/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	2,804.0000	2,151.0000	(23.288)	0	0	0
01/02/2006	R201	2006/08/03			Bond Future	7.3660	7.3870	0.285	0.0000	0.0000	0
01/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,216.0000	3,124.0000	(40.107)	0	0	0
01/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	104,061.0000	100,343.0000	(3.573)	0	0	0
01/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	116,869.0000	113,764.0000	(2.657)	0	0	0
01/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	90,570.0000	87,115.0000	(3.815)	0	0	0
01/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,221.0000	1,865.0000	(55.816)	0	0	0
01/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	6,544.0000	5,036.0000	(23.044)	0	0	0
01/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2,812.0000	1,071.0000	(61.913)	0	0	0
01/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	14,717.0000	11,981.0000	(18.591)	0	0	0
01/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	39,306.0000	35,206.0000	(10.431)	0	0	0
01/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	77,136.0000	74,264.0000	(3.723)	0	0	0
01/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	20,046.0000	16,573.0000	(17.325)	0	0	0
01/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	28,708.0000	23,872.0000	(16.845)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	10,795.0000	8,802.0000	(18.462)	0	0	0
01/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	8,340.0000	6,591.0000	(20.971)	0	0	0
01/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	51,010.0000	47,654.0000	(6.579)	0	0	0
01/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	63,888.0000	60,776.0000	(4.871)	0	0	0
01/02/2006	R201	2006/11/02			Bond Future	7.3670	7.3890	0.299	0.0000	0.0000	0
01/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	28,971.0000	22,350.0000	(22.854)	0	0	0
01/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	37,371.0000	29,355.0000	(21.450)	0	0	0
01/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,793.0000	3,448.0000	23.451	0	0	0
01/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	101,802.0000	101,252.0000	(0.540)	0	0	0
01/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,182.0000	5,027.0000	20.206	0	0	0
01/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	46,601.0000	37,737.0000	(19.021)	0	0	0
01/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	22,984.0000	12,724.0000	(44.640)	0	0	0
01/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	57,479.0000	48,521.0000	(15.585)	0	0	0
01/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	17,399.0000	7,045.0000	(59.509)	0	0	0
01/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	29,640.0000	20,242.0000	(31.707)	0	0	0
01/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	37,099.0000	29,096.0000	(21.572)	0	0	0
01/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	114,347.0000	113,607.0000	(0.647)	0	0	0
01/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	22,170.0000	17,859.0000	(19.445)	0	0	0
01/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	55,860.0000	52,348.0000	(6.287)	0	0	0
01/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	46,138.0000	40,431.0000	(12.369)	0	0	0
01/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	66,426.0000	64,807.0000	(2.437)	0	0	0
01/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	16,612.0000	14,496.0000	(12.738)	0	0	0
01/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	89,542.0000	89,204.0000	(0.377)	0	0	0
01/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,729.0000	10,014.0000	14.721	0	0	0
01/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,114.0000	7,171.0000	17.288	0	0	0
01/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	77,701.0000	77,591.0000	(0.142)	0	0	0
01/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,178.0000	11,955.0000	(1.831)	0	0	0
01/02/2006	R201	2007/02/01			Bond Future	7.3750	7.3970	0.298	0.0000	0.0000	0
01/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,394.0000	19,343.0000	86.098	0	0	0
01/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,253.0000	50,558.0000	0.607	0	0	0
01/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	15,237.0000	22,505.0000	47.700	0	0	0
01/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	38,142.0000	44,049.0000	15.487	0	0	0
01/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	59,324.0000	67,975.0000	14.583	0	0	0
01/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	48,227.0000	55,815.0000	15.734	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,830.0000	16,842.0000	146.589	0	0	0
01/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	96,453.0000	102,204.0000	5.962	0	0	0
01/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,317.0000	14,865.0000	244.336	0	0	0
01/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	15,514.0000	15,923.0000	2.636	0	0	0
01/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	10,663.0000	9,607.0000	(9.903)	0	0	0
01/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	854.0000	6,445.0000	654.684	0	0	0
01/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	39,051.0000	40,822.0000	4.535	0	0	0
01/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	71,210.0000	80,396.0000	12.900	0	0	0
01/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	29,256.0000	32,995.0000	12.780	0	0	0
01/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	109,423.0000	113,652.0000	3.865	0	0	0
01/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,622.0000	11,415.0000	335.355	0	0	0
01/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	83,656.0000	91,088.0000	8.884	0	0	0
01/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,528.0000	8,640.0000	465.445	0	0	0
01/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	21,552.0000	26,652.0000	23.664	0	0	0
01/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	29,473.0000	32,940.0000	11.763	0	0	0
01/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	21,698.0000	23,805.0000	9.711	0	0	0
01/02/2006	R203	2006/02/02			Bond Future	7.3610	7.3750	0.190	0.0000	0.0000	0
01/02/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	9,144.0000	10,133.0000	10.816	0	0	0
01/02/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	147.0000	9.0000	(93.878)	0	0	0
01/02/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	49,896.0000	48,768.0000	(2.261)	0	0	0
01/02/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	30,752.0000	29,625.0000	(3.665)	0	0	0
01/02/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	68,569.0000	67,441.0000	(1.645)	0	0	0
01/02/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	56.0000	9.0000	(83.929)	0	0	0
01/02/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	11,182.0000	10,007.0000	(10.508)	0	0	0
01/02/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	86,786.0000	85,658.0000	(1.300)	0	0	0
01/02/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	29,630.0000	30,758.0000	3.807	0	0	0
01/02/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	104,559.0000	103,431.0000	(1.079)	0	0	0
01/02/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	121,899.0000	120,771.0000	(0.925)	0	0	0
01/02/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R203	2006/05/04			Bond Future	7.3670	7.3830	0.217	0.0000	0.0000	0
01/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	615.0000	647.0000	5.203	0	0	0
01/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	4,984.0000	5,201.0000	4.354	0	0	0
01/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,954.0000	21,623.0000	3.193	0	0	0
01/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	11,612.0000	11,012.0000	(5.167)	0	0	0
01/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	34,823.0000	33,771.0000	(3.021)	0	0	0
01/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	50,635.0000	49,458.0000	(2.324)	0	0	0
01/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	21,501.0000	20,649.0000	(3.963)	0	0	0
01/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,912.0000	2,005.0000	4.864	0	0	0
01/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	67,764.0000	66,526.0000	(1.827)	0	0	0
01/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	36.0000	38.0000	5.556	0	0	0
01/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,011.0000	11,429.0000	3.796	0	0	0
01/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	102,721.0000	101,454.0000	(1.233)	0	0	0
01/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	164.0000	173.0000	5.488	0	0	0
01/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,018.0000	35,931.0000	2.607	0	0	0
01/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
01/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,824.0000	118,555.0000	(1.059)	0	0	0
01/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	5,350.0000	4,994.0000	(6.654)	0	0	0
01/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	85,297.0000	84,036.0000	(1.478)	0	0	0
01/02/2006	R203	2006/08/03			Bond Future	7.3660	7.3820	0.217	0.0000	0.0000	0
01/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,865.0000	2,971.0000	3.700	0	0	0
01/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	69,136.0000	67,992.0000	(1.655)	0	0	0
01/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,644.0000	5,834.0000	3.366	0	0	0
01/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	39,744.0000	38,805.0000	(2.363)	0	0	0
01/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,171.0000	27,811.0000	2.355	0	0	0
01/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,263.0000	10,574.0000	3.030	0	0	0
01/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	18,048.0000	17,437.0000	(3.385)	0	0	0
01/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,741.0000	52,681.0000	(1.972)	0	0	0
01/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,882.0000	10,444.0000	(4.025)	0	0	0
01/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	27,711.0000	26,926.0000	(2.833)	0	0	0
01/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,019.0000	40,831.0000	2.029	0	0	0
01/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,299.0000	17,765.0000	2.694	0	0	0
01/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	85,354.0000	84,157.0000	(1.402)	0	0	0
01/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	574.0000	598.0000	4.181	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	101,916.0000	100,690.0000	(1.203)	0	0	0
01/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	225.0000	235.0000	4.444	0	0	0
01/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	118,487.0000	117,247.0000	(1.047)	0	0	0
01/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,338.0000	1,391.0000	3.961	0	0	0
01/02/2006	R203	2006/11/02			Bond Future	7.3680	7.3840	0.217	0.0000	0.0000	0
01/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22,418.0000	21,811.0000	(2.708)	0	0	0
01/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,757.0000	22,239.0000	2.215	0	0	0
01/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,553.0000	32,177.0000	1.978	0	0	0
01/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	31,855.0000	31,107.0000	(2.348)	0	0	0
01/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,993.0000	3,090.0000	3.241	0	0	0
01/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,980.0000	14,513.0000	(3.117)	0	0	0
01/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,457.0000	9,120.0000	(3.563)	0	0	0
01/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,275.0000	76,278.0000	1.332	0	0	0
01/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,615.0000	5,387.0000	(4.061)	0	0	0
01/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,811.0000	44,575.0000	1.744	0	0	0
01/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	43,194.0000	42,317.0000	(2.030)	0	0	0
01/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,458.0000	59,352.0000	1.529	0	0	0
01/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	56,183.0000	55,196.0000	(1.757)	0	0	0
01/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,314.0000	14,667.0000	2.466	0	0	0
01/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,593.0000	1,648.0000	3.453	0	0	0
01/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	85,635.0000	84,501.0000	(1.324)	0	0	0
01/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	101,330.0000	100,154.0000	(1.161)	0	0	0
01/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,958.0000	9,202.0000	2.724	0	0	0
01/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	70,462.0000	69,390.0000	(1.521)	0	0	0
01/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,321.0000	5,479.0000	2.969	0	0	0
01/02/2006	R203	2007/02/01			Bond Future	7.3760	7.3930	0.230	0.0000	0.0000	0
01/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	46,397.0000	45,520.0000	(1.890)	0	0	0
01/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,051.0000	36,701.0000	1.803	0	0	0
01/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,580.0000	18,988.0000	2.196	0	0	0
01/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	35,643.0000	34,883.0000	(2.132)	0	0	0
01/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,459.0000	25,824.0000	(2.400)	0	0	0
01/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,313.0000	26,838.0000	1.995	0	0	0
01/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,880.0000	48,655.0000	1.619	0	0	0
01/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,920.0000	18,410.0000	(2.696)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	58,551.0000	57,570.0000	(1.675)	0	0	0
01/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	115,993.0000	114,768.0000	(1.056)	0	0	0
01/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	71,864.0000	70,795.0000	(1.488)	0	0	0
01/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,887.0000	1,948.0000	3.233	0	0	0
01/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,777.0000	62,671.0000	1.447	0	0	0
01/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,219.0000	3,316.0000	3.013	0	0	0
01/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	100,852.0000	99,663.0000	(1.179)	0	0	0
01/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,279.0000	5,428.0000	2.823	0	0	0
01/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,671.0000	12,975.0000	2.399	0	0	0
01/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,333.0000	8,551.0000	2.616	0	0	0
01/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	86,057.0000	84,920.0000	(1.321)	0	0	0
01/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,991.0000	12,598.0000	(3.025)	0	0	0
01/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,539.0000	8,251.0000	(3.373)	0	0	0
01/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	77,623.0000	78,621.0000	1.286	0	0	0
01/02/2006	R204	2006/02/02			Bond Future	7.3510	7.3650	0.190	0.0000	0.0000	0
01/02/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	53,429.0000	52,236.0000	(2.233)	0	0	0
01/02/2006	R204	2006/05/04			Bond Future	7.3570	7.3730	0.217	0.0000	0.0000	0
01/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	54,310.0000	53,061.0000	(2.300)	0	0	0
01/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,022.0000	2,118.0000	4.748	0	0	0
01/02/2006	R204	2006/08/03			Bond Future	7.3580	7.3740	0.217	0.0000	0.0000	0
01/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	57,625.0000	56,498.0000	(1.956)	0	0	0
01/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,058.0000	6,258.0000	3.301	0	0	0
01/02/2006	R204	2006/11/02			Bond Future	7.3580	7.3750	0.231	0.0000	0.0000	0
01/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17,526.0000	16,981.0000	(3.110)	0	0	0
01/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	47,431.0000	48,278.0000	1.786	0	0	0
01/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,844.0000	63,833.0000	1.574	0	0	0
01/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	47,703.0000	46,714.0000	(2.073)	0	0	0
01/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,578.0000	81,690.0000	1.380	0	0	0
01/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,989.0000	6,708.0000	(4.021)	0	0	0
01/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	35,716.0000	34,867.0000	(2.377)	0	0	0
01/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,383.0000	10,980.0000	(3.540)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,160.0000	24,703.0000	2.248	0	0	0
01/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,210.0000	16,614.0000	2.492	0	0	0
01/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,525.0000	35,219.0000	2.010	0	0	0
01/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	25,620.0000	24,922.0000	(2.724)	0	0	0
01/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	61,324.0000	60,216.0000	(1.807)	0	0	0
01/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,375.0000	6,564.0000	2.965	0	0	0
01/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,724.0000	3,843.0000	3.195	0	0	0
01/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	76,227.0000	75,025.0000	(1.577)	0	0	0
01/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,404.0000	10,688.0000	2.730	0	0	0
01/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	108,361.0000	107,040.0000	(1.219)	0	0	0
01/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	92,028.0000	90,756.0000	(1.382)	0	0	0
01/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,071.0000	2,143.0000	3.477	0	0	0
01/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,096.0000	1,136.0000	3.650	0	0	0
01/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	124,918.0000	123,566.0000	(1.082)	0	0	0
01/02/2006	R204	2007/02/01			Bond Future	7.3640	7.3800	0.217	0.0000	0.0000	0
01/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	38,859.0000	38,084.0000	(1.994)	0	0	0
01/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,942.0000	28,460.0000	1.854	0	0	0
01/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,270.0000	38,912.0000	1.678	0	0	0
01/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	29,002.0000	28,351.0000	(2.245)	0	0	0
01/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	63,271.0000	62,278.0000	(1.569)	0	0	0
01/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,752.0000	20,153.0000	2.030	0	0	0
01/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	50,345.0000	49,454.0000	(1.770)	0	0	0
01/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,496.0000	13,795.0000	2.215	0	0	0
01/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	77,377.0000	76,299.0000	(1.393)	0	0	0
01/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	92,371.0000	91,225.0000	(1.241)	0	0	0
01/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,661.0000	5,808.0000	2.597	0	0	0
01/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,047.0000	2,107.0000	2.931	0	0	0
01/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,840.0000	51,607.0000	1.509	0	0	0
01/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	123,875.0000	122,644.0000	(0.994)	0	0	0
01/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	107,959.0000	106,763.0000	(1.108)	0	0	0
01/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,469.0000	3,565.0000	2.767	0	0	0
01/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	20,863.0000	20,337.0000	(2.521)	0	0	0
01/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,902.0000	9,115.0000	2.393	0	0	0
01/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,421.0000	14,014.0000	(2.822)	0	0	0
01/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,646.0000	66,531.0000	1.348	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,550.0000	9,249.0000	(3.152)	0	0	0
01/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,577.0000	83,568.0000	1.200	0	0	0
01/02/2006	R207	2006/02/02			Bond Future	7.3290	7.3440	0.205	0.0000	0.0000	0
01/02/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	55,511.0000	54,222.0000	(2.322)	0	0	0
01/02/2006	R207	2006/05/04			Bond Future	7.3360	7.3520	0.218	0.0000	0.0000	0
01/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	56,302.0000	55,034.0000	(2.252)	0	0	0
01/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,934.0000	2,025.0000	4.705	0	0	0
01/02/2006	R207	2006/08/03			Bond Future	7.3370	7.3530	0.218	0.0000	0.0000	0
01/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	59,607.0000	58,458.0000	(1.928)	0	0	0
01/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,886.0000	6,081.0000	3.313	0	0	0
01/02/2006	R207	2006/11/02			Bond Future	7.3360	7.3520	0.218	0.0000	0.0000	0
01/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	7,083.0000	6,706.0000	(5.323)	0	0	0
01/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	126,403.0000	125,074.0000	(1.051)	0	0	0
01/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	55,462.0000	54,258.0000	(2.171)	0	0	0
01/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,579.0000	36,533.0000	2.681	0	0	0
01/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,409.0000	54,545.0000	2.127	0	0	0
01/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,997.0000	2,803.0000	(6.473)	0	0	0
01/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,209.0000	2,335.0000	5.704	0	0	0
01/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
01/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	39,088.0000	38,022.0000	(2.727)	0	0	0
01/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	73,075.0000	71,796.0000	(1.750)	0	0	0
01/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	58.0000	63.0000	8.621	0	0	0
01/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	108,915.0000	107,589.0000	(1.217)	0	0	0
01/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	230.0000	247.0000	7.391	0	0	0
01/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	91,063.0000	89,749.0000	(1.443)	0	0	0
01/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	14,277.0000	13,663.0000	(4.301)	0	0	0
01/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	772.0000	823.0000	6.606	0	0	0
01/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,422.0000	5,687.0000	4.887	0	0	0
01/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,469.0000	22,185.0000	3.335	0	0	0
01/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	25,049.0000	24,189.0000	(3.433)	0	0	0
01/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,526.0000	11,996.0000	4.078	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/02/2006	R207	2007/02/01			Bond Future	7.3390	7.3560	0.232	0.0000	0.0000	0
01/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,523.0000	19,947.0000	2.172	0	0	0
01/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	65,748.0000	64,667.0000	(1.644)	0	0	0
01/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,582.0000	51,397.0000	1.611	0	0	0
01/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	22,172.0000	21,591.0000	(2.620)	0	0	0
01/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,322.0000	13,638.0000	2.372	0	0	0
01/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	52,568.0000	51,595.0000	(1.851)	0	0	0
01/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	80,063.0000	78,892.0000	(1.463)	0	0	0
01/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	126,887.0000	125,554.0000	(1.051)	0	0	0
01/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	95,215.0000	93,973.0000	(1.304)	0	0	0
01/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,490.0000	66,434.0000	1.441	0	0	0
01/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,025.0000	2,089.0000	3.160	0	0	0
01/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,426.0000	3,527.0000	2.948	0	0	0
01/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	110,910.0000	109,615.0000	(1.168)	0	0	0
01/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,586.0000	5,740.0000	2.757	0	0	0
01/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,781.0000	9,007.0000	2.574	0	0	0
01/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15,433.0000	14,980.0000	(2.935)	0	0	0
01/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,296.0000	9,959.0000	(3.273)	0	0	0
01/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	30,624.0000	29,908.0000	(2.338)	0	0	0
01/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	82,612.0000	83,672.0000	1.283	0	0	0
01/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,980.0000	38,660.0000	1.790	0	0	0
01/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,669.0000	28,216.0000	1.977	0	0	0
01/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	40,792.0000	39,943.0000	(2.081)	0	0	0

**Grand Total:**

**2,766**