



# Derivatives High/Low Report

High/Low for 01/06/2006

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
01/06/2006	GOVI 2006/08/03			jGovi	242.0520	241.8200	(0.096)	0.0000	0.0000	561
01/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	29.0000	32.0000	10.345	0	0	0
01/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	120,549.0000	118,232.0000	(1.922)	0	0	0
01/06/2006	GOVI 2006/11/02			jGovi	246.4340	246.2120	(0.090)	0.0000	0.0000	301
01/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	164,439.0000	162,227.0000	(1.345)	0	0	0
01/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	99.0000	107.0000	8.081	0	0	0
01/06/2006	GOVI 2007/02/01			jGovi	250.9410	250.7410	(0.080)	0.0000	0.0000	0
01/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	209,484.0000	207,489.0000	(0.952)	0	0	0
01/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	74.0000	79.0000	6.757	0	0	0
01/06/2006	J153 2010/08/31			jSwap	7.8590	7.8860	0.344	0.0000	0.0000	0
01/06/2006	J157 2015/09/15			jSwap	7.9840	8.0130	0.363	0.0000	0.0000	0
01/06/2006	J186 2026/12/21			jSwap	7.9020	7.9260	0.304	0.0000	0.0000	0
01/06/2006	J194 2008/02/28			jSwap	7.6010	7.6180	0.224	0.0000	0.0000	0
01/06/2006	J201 2014/12/22			jSwap	7.9500	7.9790	0.365	0.0000	0.0000	0
01/06/2006	J203 2017/09/15			jSwap	7.9740	8.0030	0.364	0.0000	0.0000	0
01/06/2006	J204 2018/12/21			jSwap	7.9390	7.9660	0.340	0.0000	0.0000	0

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01/06/2006	J207	2020/01/15			jSwap	7.9370	7.9630	0.328	0.0000	0.0000	0
01/06/2006	JBAR	2005/12/21			jBar	0.0000	7.0790	100.000	0.0000	0.0000	0
01/06/2006	JFRA	2006/08/03			jFra	7.2430	7.2350	(0.110)	0.0000	0.0000	0
01/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	922.0000	905.0000	(1.844)	0	0	0
01/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	327.0000	329.0000	0.612	0	0	0
01/06/2006	JFRA	2006/11/02			jFra	7.5230	7.5230	-	0.0000	0.0000	0
01/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	438.0000	435.0000	(0.685)	0	0	0
01/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,718.0000	1,715.0000	(0.175)	0	0	0
01/06/2006	JFRA	2007/02/01			jFra	7.6740	7.7500	0.990	7.7500	7.7500	75
01/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,417.0000	1,520.0000	7.269	0	0	0
01/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	991.0000	909.0000	(8.274)	0	0	0
01/06/2006	JFRA	2007/05/03			jFra	7.8060	7.8570	0.653	0.0000	0.0000	0
01/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,823.0000	1,895.0000	3.950	0	0	0
01/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,075.0000	1,022.0000	(4.930)	0	0	0
01/06/2006	JFRA	2007/08/02			jFra	7.8110	7.8280	0.218	0.0000	0.0000	0
01/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,246.0000	1,227.0000	(1.525)	0	0	0
01/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,007.0000	2,029.0000	1.096	0	0	0
01/06/2006	JFRA	2007/11/01			jFra	7.8940	7.9410	0.595	0.0000	0.0000	0
01/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,409.0000	2,480.0000	2.947	0	0	0
01/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,373.0000	1,321.0000	(3.787)	0	0	0
01/06/2006	JFRA	2008/02/07			jFra	7.9060	7.9440	0.481	0.0000	0.0000	0
01/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,415.0000	25,352.0000	(0.248)	0	0	0
01/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,425.0000	26,445.0000	0.076	0	0	0
01/06/2006	JN02	2006/08/03			jNote	7.7200	7.7440	0.311	0.0000	0.0000	0
01/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,377.0000	13,610.0000	1.742	0	0	0
01/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	4,682.0000	4,473.0000	(4.464)	0	0	0

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01/06/2006	JN02	2006/11/02			jNote	7.8150	7.8450	0.384	0.0000	0.0000	0
01/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,814.0000	19,118.0000	1.616	0	0	0
01/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,376.0000	8,129.0000	(2.949)	0	0	0
01/06/2006	JN05	2006/08/03			jNote	7.9050	7.9350	0.380	0.0000	0.0000	0
01/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	934.0000	795.0000	(14.882)	0	0	0
01/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	27,851.0000	28,927.0000	3.863	0	0	0
01/06/2006	JN05	2006/11/02			jNote	7.9520	7.9850	0.415	0.0000	0.0000	0
01/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,243.0000	2,972.0000	(8.356)	0	0	0
01/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	32,042.0000	33,102.0000	3.308	0	0	0
01/06/2006	JN10	2006/08/03			jNote	7.9510	7.9810	0.377	0.0000	0.0000	0
01/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	48,211.0000	50,185.0000	4.095	0	0	0
01/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	63.0000	44.0000	(30.159)	0	0	0
01/06/2006	JN10	2006/11/02			jNote	7.9750	8.0060	0.389	0.0000	0.0000	0
01/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	802.0000	674.0000	(15.960)	0	0	0
01/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	50,509.0000	52,433.0000	3.809	0	0	0
01/06/2006	JROD	2006/06/30			jRod	6.8220	6.8210	(0.015)	0.0000	0.0000	0
01/06/2006	JROD	2006/07/31			jRod	6.9200	6.9190	(0.014)	0.0000	0.0000	0
01/06/2006	JROD	2006/08/31			jRod	7.0790	7.0730	(0.085)	0.0000	0.0000	0
01/06/2006	R153	2006/08/03			Bond Future	7.5650	7.5630	(0.026)	0.0000	0.0000	754
01/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,281.0000	4,272.0000	(0.210)	0	0	0
01/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,779.0000	6,693.0000	(1.269)	0	0	100
01/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	17,613.0000	17,654.0000	0.233	0	0	0
01/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,069.0000	1,033.0000	(3.368)	0	0	0
01/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	22,084.0000	22,003.0000	(0.367)	0	0	0
01/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,177.0000	1,164.0000	(1.105)	0	0	0
01/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,342.0000	13,253.0000	(0.667)	0	0	0
01/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	150.0000	146.0000	(2.667)	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
01/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	9,973.0000	9,987.0000	0.140	0	0	0
01/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,901.0000	2,838.0000	(2.172)	0	0	0
01/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	107.0000	100.0000	(6.542)	0	0	0
01/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	53,489.0000	53,565.0000	0.142	0	0	0
01/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,308.0000	35,378.0000	0.198	0	0	0
01/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	352.0000	335.0000	(4.830)	0	0	0
01/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,272.0000	26,332.0000	0.228	0	0	0
01/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
01/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	44,418.0000	44,492.0000	0.167	0	0	0
01/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	31.0000	29.0000	(6.452)	0	0	0
01/06/2006	R153	2006/11/02			Bond Future	7.5520	7.5730	0.278	0.0000	0.0000	0
01/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,417.0000	9,799.0000	4.056	0	0	0
01/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	7,534.0000	7,157.0000	(5.004)	0	0	0
01/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	34,929.0000	34,231.0000	(1.998)	0	0	0
01/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,546.0000	3,308.0000	(6.712)	0	0	0
01/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,147.0000	26,493.0000	(2.409)	0	0	0
01/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,534.0000	15,056.0000	3.592	0	0	0
01/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,219.0000	1,108.0000	(9.106)	0	0	0
01/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,402.0000	22,050.0000	3.028	0	0	0
01/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,260.0000	1,322.0000	4.921	0	0	0
01/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,238.0000	2,343.0000	4.692	0	0	100
01/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,037.0000	42,312.0000	(1.685)	0	0	0
01/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,868.0000	39,624.0000	1.945	0	0	0
01/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	694.0000	729.0000	5.043	0	0	0
01/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	403.0000	422.0000	4.715	0	0	0
01/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	51,337.0000	50,598.0000	(1.440)	0	0	0
01/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	0
01/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	19,712.0000	19,120.0000	(3.003)	0	0	0
01/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	256.0000	224.0000	(12.500)	0	0	0
01/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,647.0000	3,815.0000	4.607	0	0	0
01/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	29,724.0000	30,451.0000	2.446	0	0	0
01/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,910.0000	6,170.0000	4.399	0	0	0
01/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,045.0000	12,546.0000	(3.825)	0	0	0
01/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	59,679.0000	58,931.0000	(1.253)	0	0	0
01/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	235.0000	246.0000	4.681	0	0	0

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01/06/2006	R153	2007/02/01			Bond Future	7.5700	7.5890	0.251	0.0000	0.0000	0
01/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	9,526.0000	9,206.0000	(3.359)	0	0	0
01/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,900.0000	12,223.0000	2.714	0	0	0
01/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,126.0000	22,628.0000	2.269	0	0	0
01/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,619.0000	2,477.0000	(5.422)	0	0	0
01/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,440.0000	16,851.0000	2.500	0	0	0
01/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,539.0000	5,307.0000	(4.188)	0	0	0
01/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,003.0000	6,183.0000	2.999	0	0	0
01/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	33,956.0000	33,405.0000	(1.623)	0	0	0
01/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,228.0000	4,358.0000	3.075	0	0	0
01/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,994.0000	3,086.0000	3.073	0	0	0
01/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,132.0000	2,197.0000	3.049	0	0	0
01/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	41,238.0000	40,661.0000	(1.399)	0	0	0
01/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	48,707.0000	48,110.0000	(1.226)	0	0	0
01/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	26,971.0000	26,457.0000	(1.906)	0	0	0
01/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,496.0000	8,740.0000	2.872	0	0	0
01/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	37,170.0000	37,793.0000	1.676	0	0	0
01/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	20,451.0000	19,987.0000	(2.269)	0	0	0
01/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	929.0000	862.0000	(7.212)	0	0	0
01/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	14,571.0000	14,172.0000	(2.738)	0	0	0
01/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	29,122.0000	29,699.0000	1.981	0	0	0
01/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	210.0000	190.0000	(9.524)	0	0	0
01/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,530.0000	1,576.0000	3.007	0	0	0
01/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,108.0000	1,141.0000	2.978	0	0	0
01/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	56,283.0000	55,673.0000	(1.084)	0	0	0
01/06/2006	R157	2006/08/03			Bond Future	7.7730	7.7680	(0.064)	0.0000	0.0000	122
01/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	111,085.0000	111,482.0000	0.357	0	0	0
01/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	31.0000	28.0000	(9.677)	0	0	0
01/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,888.0000	4,706.0000	(3.723)	0	0	0
01/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	42,984.0000	42,585.0000	(0.928)	0	0	0
01/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
01/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	22,801.0000	23,017.0000	0.947	0	0	0
01/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	93,191.0000	93,586.0000	0.424	0	0	0
01/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	479.0000	479.0000	-	0	0	0

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01/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	127.0000	116.0000	(8.661)	0	0	0
01/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	31.0000	30.0000	(3.226)	0	0	0
01/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	481.0000	447.0000	(7.069)	0	0	0
01/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	75,019.0000	75,406.0000	0.516	0	0	0
01/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,646.0000	1,558.0000	(5.346)	0	0	0
01/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	63,480.0000	63,081.0000	(0.629)	0	0	0
01/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	38,922.0000	39,233.0000	0.799	0	0	0
01/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	56,748.0000	57,112.0000	0.641	0	0	0
01/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	2,998.0000	3,022.0000	0.801	0	0	0
01/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,078.0000	11,783.0000	(2.442)	0	0	100
01/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	10,245.0000	10,349.0000	1.015	0	0	0
01/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	24,968.0000	24,593.0000	(1.502)	0	0	0
01/06/2006	R157	2006/11/02			Bond Future	7.7810	7.8020	0.270	0.0000	0.0000	0
01/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,305.0000	3,488.0000	5.537	0	0	117
01/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	57,672.0000	56,223.0000	(2.512)	0	0	0
01/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	90.0000	76.0000	(15.556)	0	0	0
01/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	2,743.0000	2,493.0000	(9.114)	0	0	0
01/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	44,860.0000	46,240.0000	3.076	0	0	0
01/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	29,642.0000	30,751.0000	3.741	0	0	0
01/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	7,568.0000	7,047.0000	(6.884)	0	0	0
01/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	216.0000	229.0000	6.019	0	0	0
01/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	18,475.0000	19,273.0000	4.319	0	0	158
01/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	125,426.0000	123,808.0000	(1.290)	0	0	0
01/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	16,063.0000	15,231.0000	(5.180)	0	0	0
01/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	444.0000	471.0000	6.081	0	0	0
01/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	142,181.0000	140,555.0000	(1.144)	0	0	0
01/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	80.0000	85.0000	6.250	0	0	0
01/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	903.0000	955.0000	5.759	0	0	0
01/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,740.0000	1,840.0000	5.747	0	0	0
01/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	83,471.0000	85,087.0000	1.936	0	0	0
01/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	673.0000	591.0000	(12.184)	0	0	0
01/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	91,361.0000	89,783.0000	(1.727)	0	0	0
01/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	63,223.0000	64,772.0000	2.450	0	0	0
01/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,985.0000	11,510.0000	4.779	0	0	0
01/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	27,862.0000	26,756.0000	(3.970)	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
01/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	74,324.0000	72,792.0000	(2.061)	0	0	0
01/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,138.0000	6,458.0000	5.213	0	0	0
01/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	108,442.0000	106,838.0000	(1.479)	0	0	0
01/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	41,939.0000	40,627.0000	(3.128)	0	0	0
01/06/2006	R157	2007/02/01			Bond Future	7.8010	7.8200	0.244	0.0000	0.0000	0
01/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	5,374.0000	5,065.0000	(5.750)	0	0	0
01/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,818.0000	11,186.0000	3.402	0	0	0
01/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	121,940.0000	120,546.0000	(1.143)	0	0	0
01/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	47,958.0000	49,086.0000	2.352	0	0	0
01/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	11,356.0000	10,842.0000	(4.526)	0	0	0
01/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	588.0000	612.0000	4.082	0	0	0
01/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	34,400.0000	35,323.0000	2.683	0	0	0
01/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	137,927.0000	136,513.0000	(1.025)	0	0	0
01/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,131.0000	1,174.0000	3.802	0	0	0
01/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	20,088.0000	19,362.0000	(3.614)	0	0	0
01/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,835.0000	1,905.0000	3.815	0	0	0
01/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,956.0000	24,667.0000	2.968	0	0	0
01/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	58,623.0000	57,437.0000	(2.023)	0	0	0
01/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	105,807.0000	104,439.0000	(1.293)	0	0	0
01/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	89,779.0000	88,452.0000	(1.478)	0	0	0
01/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,068.0000	7,319.0000	3.551	0	0	0
01/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	64,474.0000	65,765.0000	2.002	0	0	0
01/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	44,242.0000	43,173.0000	(2.416)	0	0	0
01/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,326.0000	16,848.0000	3.197	0	0	0
01/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	31,278.0000	30,363.0000	(2.925)	0	0	0
01/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,980.0000	1,834.0000	(7.374)	0	0	0
01/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,957.0000	3,067.0000	3.720	0	0	0
01/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	73,932.0000	72,662.0000	(1.718)	0	0	0
01/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,580.0000	4,747.0000	3.646	0	0	0
01/06/2006	R186	2006/08/03			Bond Future	7.5320	7.5530	0.279	0.0000	0.0000	34
01/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	39.0000	29.0000	(25.641)	0	0	0
01/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	415.0000	461.0000	11.084	0	0	0
01/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	192,982.0000	190,321.0000	(1.379)	0	0	0
01/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	40,552.0000	42,662.0000	5.203	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
01/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	105,256.0000	107,906.0000	2.518	0	0	0
01/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,681.0000	20,004.0000	7.082	0	0	0
01/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	114,616.0000	111,962.0000	(2.316)	0	0	0
01/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	4,011.0000	3,460.0000	(13.737)	0	0	0
01/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	167,762.0000	165,101.0000	(1.586)	0	0	0
01/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	33,900.0000	31,833.0000	(6.097)	0	0	0
01/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	14,610.0000	13,273.0000	(9.151)	0	0	0
01/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	86,909.0000	84,294.0000	(3.009)	0	0	0
01/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	141,639.0000	138,979.0000	(1.878)	0	0	0
01/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	59,258.0000	56,788.0000	(4.168)	0	0	0
01/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,859.0000	2,051.0000	10.328	0	0	0
01/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
01/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	58.0000	65.0000	12.069	0	0	0
01/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,674.0000	7,268.0000	8.900	0	0	0
01/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	70,852.0000	73,392.0000	3.585	0	0	0
01/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	614.0000	493.0000	(19.707)	0	0	0
01/06/2006	R186	2006/11/02			Bond Future	7.5370	7.5570	0.265	0.0000	0.0000	0
01/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	42,062.0000	40,333.0000	(4.111)	0	0	0
01/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	64,318.0000	62,249.0000	(3.217)	0	0	0
01/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	28,653.0000	29,892.0000	4.324	0	0	0
01/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,092.0000	966.0000	(11.538)	0	0	0
01/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	23,980.0000	22,704.0000	(5.321)	0	0	0
01/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	106,168.0000	108,556.0000	2.249	0	0	0
01/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	15,649.0000	16,435.0000	5.023	0	0	0
01/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	74,524.0000	76,665.0000	2.873	0	0	0
01/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	48,096.0000	49,832.0000	3.609	0	0	0
01/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	4,159.0000	3,785.0000	(8.993)	0	0	0
01/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	11,181.0000	10,401.0000	(6.976)	0	0	0
01/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,926.0000	8,372.0000	5.627	0	0	0
01/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,767.0000	3,997.0000	6.106	0	0	0
01/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	89,075.0000	86,791.0000	(2.564)	0	0	0
01/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	114,681.0000	112,267.0000	(2.105)	0	0	0
01/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	140,642.0000	138,165.0000	(1.761)	0	0	0



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01/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,473.0000	1,574.0000	6.857	0	0	0
01/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	510.0000	548.0000	7.451	0	0	0
01/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	185.0000	158.0000	(14.595)	0	0	0
01/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	156.0000	169.0000	8.333	0	0	0
01/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	166,278.0000	163,776.0000	(1.505)	0	0	0
01/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	141,288.0000	143,776.0000	1.761	0	0	0
01/06/2006	R186	2007/02/01			Bond Future	7.5400	7.5600	0.265	0.0000	0.0000	0
01/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	39,081.0000	40,289.0000	3.091	0	0	0
01/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	18,836.0000	17,926.0000	(4.831)	0	0	0
01/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	34,066.0000	32,777.0000	(3.784)	0	0	0
01/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	55,862.0000	57,449.0000	2.841	0	0	0
01/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,894.0000	2,658.0000	(8.155)	0	0	0
01/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	107,558.0000	109,820.0000	2.103	0	0	0
01/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	8,317.0000	7,792.0000	(6.312)	0	0	0
01/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	78,542.0000	80,514.0000	2.511	0	0	0
01/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	95,816.0000	93,746.0000	(2.160)	0	0	0
01/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	18,887.0000	19,523.0000	3.367	0	0	0
01/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	74,525.0000	72,665.0000	(2.496)	0	0	0
01/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,443.0000	11,869.0000	3.723	0	0	0
01/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,584.0000	6,853.0000	4.086	0	0	0
01/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	142,472.0000	140,135.0000	(1.640)	0	0	0
01/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,862.0000	1,951.0000	4.780	0	0	0
01/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	166,588.0000	164,180.0000	(1.445)	0	0	0
01/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,595.0000	3,754.0000	4.423	0	0	0
01/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	27,170.0000	28,056.0000	3.261	0	0	0
01/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	53,028.0000	51,417.0000	(3.038)	0	0	0
01/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	118,690.0000	116,462.0000	(1.877)	0	0	0
01/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	689.0000	616.0000	(10.595)	0	0	0
01/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	141,088.0000	143,512.0000	1.718	0	0	0
01/06/2006	R194	2006/08/03			Bond Future	7.4220	7.4510	0.391	0.0000	0.0000	55
01/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,280.0000	11,857.0000	(3.445)	0	0	0
01/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	57.0000	66.0000	15.789	0	0	0
01/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	15,885.0000	15,455.0000	(2.707)	0	0	0
01/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,510.0000	19,079.0000	(2.209)	0	0	0

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01/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,125.0000	22,694.0000	(1.864)	0	0	0
01/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	8,794.0000	8,393.0000	(4.560)	0	0	0
01/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	241.0000	272.0000	12.863	0	0	0
01/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
01/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	171.0000	133.0000	(22.222)	0	0	0
01/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
01/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,536.0000	5,183.0000	(6.376)	0	0	0
01/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	10,077.0000	10,505.0000	4.247	0	0	0
01/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	917.0000	782.0000	(14.722)	0	0	0
01/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	671.0000	749.0000	11.624	0	0	0
01/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
01/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,481.0000	3,777.0000	8.503	0	0	0
01/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2,777.0000	2,515.0000	(9.435)	0	0	0
01/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,618.0000	1,786.0000	10.383	0	0	0
01/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,476.0000	6,870.0000	6.084	0	0	0
01/06/2006	R194	2006/11/02			Bond Future	7.4460	7.4750	0.389	0.0000	0.0000	0
01/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	168.0000	143.0000	(14.881)	0	0	0
01/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,979.0000	9,319.0000	3.787	0	0	0
01/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,000.0000	1,069.0000	6.900	0	0	0
01/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	224.0000	243.0000	8.482	0	0	0
01/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	15,208.0000	15,572.0000	2.393	0	0	0
01/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	24.0000	19.0000	(20.833)	0	0	0
01/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,725.0000	1,587.0000	(8.000)	0	0	0
01/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,426.0000	18,790.0000	1.975	0	0	0
01/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,195.0000	4,423.0000	5.435	0	0	0
01/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	12,026.0000	12,386.0000	2.994	0	0	0
01/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	698.0000	625.0000	(10.458)	0	0	0
01/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,332.0000	6,624.0000	4.611	0	0	0
01/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,353.0000	3,151.0000	(6.024)	0	0	0
01/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,674.0000	2,837.0000	6.096	0	0	0
01/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,637.0000	1,745.0000	6.597	0	0	0
01/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,452.0000	5,196.0000	(4.696)	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
01/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	497.0000	536.0000	7.847	0	0	0
01/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,368.0000	13,023.0000	(2.581)	0	0	0
01/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	7,938.0000	7,643.0000	(3.716)	0	0	0
01/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,545.0000	10,219.0000	(3.092)	0	0	0
01/06/2006	R194	2007/02/01			Bond Future	7.4710	7.4980	0.361	0.0000	0.0000	0
01/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,210.0000	10,465.0000	2.498	0	0	0
01/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,604.0000	5,428.0000	(3.141)	0	0	0
01/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	212.0000	191.0000	(9.906)	0	0	0
01/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,758.0000	2,858.0000	3.626	0	0	0
01/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,643.0000	12,913.0000	2.136	0	0	0
01/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,485.0000	7,287.0000	(2.645)	0	0	0
01/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,527.0000	13,278.0000	(1.841)	0	0	0
01/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,335.0000	9,117.0000	(2.335)	0	0	0
01/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	47.0000	41.0000	(12.766)	0	0	0
01/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	577.0000	604.0000	4.679	0	0	0
01/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	923.0000	963.0000	4.334	0	0	0
01/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,361.0000	11,125.0000	(2.077)	0	0	0
01/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,419.0000	1,476.0000	4.017	0	0	0
01/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,099.0000	2,177.0000	3.716	0	0	0
01/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	15,208.0000	15,483.0000	1.808	0	0	0
01/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	8,046.0000	8,275.0000	2.846	0	0	0
01/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
01/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,460.0000	1,378.0000	(5.616)	0	0	0
01/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,292.0000	6,486.0000	3.083	0	0	0
01/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,752.0000	4,913.0000	3.388	0	0	0
01/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,490.0000	2,374.0000	(4.659)	0	0	0
01/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	636.0000	589.0000	(7.390)	0	0	0
01/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	3,896.0000	3,748.0000	(3.799)	0	0	0
01/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,600.0000	3,728.0000	3.556	0	0	0
01/06/2006	R201	2006/08/03			Bond Future	7.7580	7.7790	0.271	0.0000	0.0000	26
01/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	18,754.0000	19,771.0000	5.423	0	0	0
01/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	2,322.0000	2,017.0000	(13.135)	0	0	0
01/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	18,693.0000	17,657.0000	(5.542)	0	0	0
01/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,827.0000	9,445.0000	7.001	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
01/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	8,323.0000	7,617.0000	(8.483)	0	0	0
01/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	74,776.0000	73,455.0000	(1.767)	0	0	0
01/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	45,928.0000	44,641.0000	(2.802)	0	0	0
01/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	430.0000	467.0000	8.605	0	0	0
01/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
01/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	88,967.0000	87,644.0000	(1.487)	0	0	0
01/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,572.0000	3,859.0000	8.035	0	0	0
01/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	60,402.0000	59,090.0000	(2.172)	0	0	0
01/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	142.0000	153.0000	7.746	0	0	0
01/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,276.0000	1,385.0000	8.542	0	0	0
01/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	30.0000	32.0000	6.667	0	0	0
01/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	31,730.0000	30,515.0000	(3.829)	0	0	0
01/06/2006	R201	2006/11/02			Bond Future	7.7750	7.7950	0.257	0.0000	0.0000	0
01/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	595.0000	528.0000	(11.261)	0	0	0
01/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	14,001.0000	13,358.0000	(4.593)	0	0	0
01/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	49,720.0000	50,883.0000	2.339	0	0	0
01/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,541.0000	16,130.0000	3.790	0	0	0
01/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	23,685.0000	24,504.0000	3.458	0	0	0
01/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	6,578.0000	6,165.0000	(6.279)	0	0	0
01/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	2,542.0000	2,333.0000	(8.222)	0	0	0
01/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,896.0000	4,060.0000	4.209	0	0	0
01/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	35,509.0000	36,531.0000	2.878	0	0	0
01/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	86,447.0000	85,238.0000	(1.399)	0	0	0
01/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,908.0000	10,306.0000	4.017	0	0	0
01/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	23,647.0000	22,815.0000	(3.518)	0	0	0
01/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	65,654.0000	66,874.0000	1.858	0	0	0
01/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	34,930.0000	33,958.0000	(2.783)	0	0	0
01/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,191.0000	6,449.0000	4.167	0	0	0
01/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	66.0000	56.0000	(15.152)	0	0	0
01/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	402.0000	423.0000	5.224	0	0	0
01/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	930.0000	976.0000	4.946	0	0	0
01/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	47,360.0000	46,294.0000	(2.251)	0	0	0
01/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	73,042.0000	71,857.0000	(1.622)	0	0	0
01/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	59,901.0000	58,762.0000	(1.901)	0	0	0
01/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,982.0000	2,072.0000	4.541	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
01/06/2006	R201	2007/02/01			Bond Future	7.7910	7.8100	0.244	0.0000	0.0000	0
01/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	26,413.0000	25,684.0000	(2.760)	0	0	0
01/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,509.0000	9,806.0000	3.123	0	0	0
01/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	36,631.0000	35,787.0000	(2.304)	0	0	0
01/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	48,325.0000	47,397.0000	(1.920)	0	0	0
01/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,503.0000	1,390.0000	(7.518)	0	0	0
01/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,952.0000	14,364.0000	2.953	0	0	0
01/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	26,868.0000	27,593.0000	2.698	0	0	0
01/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,804.0000	7,017.0000	3.131	0	0	0
01/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	9,200.0000	8,785.0000	(4.511)	0	0	0
01/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,064.0000	19,619.0000	2.911	0	0	0
01/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	71,920.0000	70,866.0000	(1.466)	0	0	0
01/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	16,597.0000	16,012.0000	(3.525)	0	0	0
01/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,115.0000	4,256.0000	3.426	0	0	0
01/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	65,323.0000	66,428.0000	1.692	0	0	0
01/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	59,778.0000	58,778.0000	(1.673)	0	0	0
01/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,292.0000	1,343.0000	3.947	0	0	0
01/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	50,413.0000	51,440.0000	2.037	0	0	0
01/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,367.0000	2,453.0000	3.633	0	0	0
01/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	84,489.0000	83,399.0000	(1.290)	0	0	0
01/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	37,348.0000	38,243.0000	2.396	0	0	0
01/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	361.0000	325.0000	(9.972)	0	0	0
01/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,202.0000	3,956.0000	(5.854)	0	0	0
01/06/2006	R203	2006/08/03			Bond Future	7.7890	7.8050	0.205	0.0000	0.0000	0
01/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	61,937.0000	63,085.0000	1.853	0	0	0
01/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	385.0000	333.0000	(13.506)	0	0	0
01/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,304.0000	6,589.0000	4.521	0	0	0
01/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	21,986.0000	21,071.0000	(4.162)	0	0	0
01/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	43,088.0000	44,126.0000	2.409	0	0	0
01/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	36,100.0000	35,012.0000	(3.014)	0	0	0
01/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	1,550.0000	1,388.0000	(10.452)	0	0	0
01/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	23.0000	24.0000	4.348	0	0	0
01/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	628.0000	661.0000	5.255	0	0	0
01/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	85,869.0000	84,670.0000	(1.396)	0	0	0

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01/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	136.0000	143.0000	5.147	0	0	0
01/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	69,064.0000	67,871.0000	(1.727)	0	0	0
01/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	11,324.0000	10,671.0000	(5.767)	0	0	0
01/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	52,230.0000	51,062.0000	(2.236)	0	0	0
01/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	4,736.0000	4,363.0000	(7.876)	0	0	0
01/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,243.0000	2,356.0000	5.038	0	0	0
01/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	26,739.0000	27,566.0000	3.093	0	0	0
01/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,258.0000	14,805.0000	3.836	0	0	0
01/06/2006	R203	2006/11/02			Bond Future	7.8050	7.8200	0.192	0.0000	0.0000	0
01/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,107.0000	1,032.0000	(6.775)	0	0	0
01/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	2,606.0000	2,454.0000	(5.833)	0	0	0
01/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	27,218.0000	26,470.0000	(2.748)	0	0	0
01/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	64,390.0000	65,346.0000	1.485	0	0	0
01/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	103,029.0000	104,103.0000	1.042	0	0	0
01/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	415.0000	382.0000	(7.952)	0	0	0
01/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	10,247.0000	9,831.0000	(4.060)	0	0	0
01/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	12,947.0000	13,307.0000	2.781	0	0	0
01/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	83,062.0000	84,094.0000	1.242	0	0	0
01/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	33,102.0000	33,793.0000	2.087	0	0	0
01/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	7,150.0000	7,373.0000	3.119	0	0	0
01/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	39,338.0000	38,454.0000	(2.247)	0	0	0
01/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	68,430.0000	67,384.0000	(1.529)	0	0	0
01/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	5,454.0000	5,188.0000	(4.877)	0	0	0
01/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,602.0000	3,726.0000	3.443	0	0	0
01/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	47,543.0000	48,384.0000	1.769	0	0	0
01/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	53,290.0000	52,307.0000	(1.845)	0	0	0
01/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,646.0000	1,708.0000	3.767	0	0	0
01/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	21,521.0000	22,044.0000	2.430	0	0	0
01/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	17,448.0000	16,864.0000	(3.347)	0	0	0
01/06/2006	R203	2007/02/01			Bond Future	7.8220	7.8360	0.179	0.0000	0.0000	0
01/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	18,535.0000	18,901.0000	1.975	0	0	0
01/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	5,489.0000	5,286.0000	(3.698)	0	0	0
01/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	67,511.0000	68,324.0000	1.204	0	0	0
01/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	31,353.0000	30,704.0000	(2.070)	0	0	0

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01/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	42,428.0000	41,674.0000	(1.777)	0	0	0
01/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	7,321.0000	7,497.0000	2.404	0	0	0
01/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	55,037.0000	54,196.0000	(1.528)	0	0	0
01/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	84,878.0000	85,766.0000	1.046	0	0	0
01/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,960.0000	12,222.0000	2.191	0	0	0
01/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	83,364.0000	82,413.0000	(1.141)	0	0	0
01/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	68,812.0000	67,906.0000	(1.317)	0	0	0
01/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,241.0000	4,351.0000	2.594	0	0	0
01/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,320.0000	2,385.0000	2.802	0	0	0
01/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,029.0000	2,902.0000	(4.193)	0	0	0
01/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,555.0000	1,480.0000	(4.823)	0	0	0
01/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	103,701.0000	104,642.0000	0.907	0	0	0
01/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	9,289.0000	8,989.0000	(3.230)	0	0	0
01/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	51,943.0000	52,659.0000	1.378	0	0	0
01/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	27,330.0000	27,815.0000	1.775	0	0	0
01/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	14,749.0000	14,337.0000	(2.793)	0	0	0
01/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	38,481.0000	39,085.0000	1.570	0	0	0
01/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	22,085.0000	21,554.0000	(2.404)	0	0	0
01/06/2006	R204	2006/08/03			Bond Future	7.7790	7.7950	0.206	0.0000	0.0000	83
01/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	23,939.0000	22,962.0000	(4.081)	0	0	0
01/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,579.0000	6,872.0000	4.454	0	0	0
01/06/2006	R204	2006/11/02			Bond Future	7.7930	7.8080	0.192	0.0000	0.0000	0
01/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	12,142.0000	11,678.0000	(3.821)	0	0	0
01/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	35,456.0000	36,166.0000	2.002	0	0	0
01/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	3,395.0000	3,212.0000	(5.390)	0	0	0
01/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	19,997.0000	19,362.0000	(3.175)	0	0	0
01/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	50,518.0000	51,385.0000	1.716	0	0	0
01/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	68,170.0000	69,161.0000	1.454	0	0	0
01/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	23,374.0000	23,914.0000	2.310	0	0	0
01/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	6,744.0000	6,436.0000	(4.567)	0	0	0
01/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,292.0000	4,429.0000	3.192	0	0	0
01/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	73,487.0000	72,383.0000	(1.502)	0	0	0
01/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	89,862.0000	88,721.0000	(1.270)	0	0	0
01/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	57,727.0000	56,689.0000	(1.798)	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
01/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,067.0000	2,138.0000	3.435	0	0	0
01/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,180.0000	8,419.0000	2.922	0	0	0
01/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	621.0000	575.0000	(7.407)	0	0	0
01/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	14,366.0000	14,743.0000	2.624	0	0	0
01/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	911.0000	944.0000	3.622	0	0	0
01/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	109,081.0000	110,209.0000	1.034	0	0	0
01/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,537.0000	1,439.0000	(6.376)	0	0	0
01/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	87,868.0000	88,945.0000	1.226	0	0	0
01/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	30,416.0000	29,618.0000	(2.624)	0	0	0
01/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	43,162.0000	42,226.0000	(2.169)	0	0	0
01/06/2006	R204	2007/02/01			Bond Future	7.8050	7.8190	0.179	0.0000	0.0000	0
01/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	40,360.0000	40,991.0000	1.563	0	0	0
01/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	24,373.0000	23,796.0000	(2.367)	0	0	0
01/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	16,422.0000	15,972.0000	(2.740)	0	0	0
01/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	28,635.0000	29,139.0000	1.760	0	0	0
01/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	10,448.0000	10,118.0000	(3.158)	0	0	0
01/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	6,245.0000	6,019.0000	(3.619)	0	0	0
01/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	71,077.0000	71,932.0000	1.203	0	0	0
01/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	54,571.0000	55,322.0000	1.376	0	0	0
01/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,816.0000	1,731.0000	(4.681)	0	0	0
01/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	109,698.0000	110,694.0000	0.908	0	0	0
01/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	74,107.0000	73,140.0000	(1.305)	0	0	0
01/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,472.0000	4,586.0000	2.549	0	0	0
01/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	89,433.0000	88,419.0000	(1.134)	0	0	0
01/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,692.0000	7,874.0000	2.366	0	0	0
01/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	59,547.0000	58,648.0000	(1.510)	0	0	0
01/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,459.0000	2,527.0000	2.765	0	0	0
01/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	46,160.0000	45,350.0000	(1.755)	0	0	0
01/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	3,490.0000	3,346.0000	(4.126)	0	0	0
01/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,539.0000	12,810.0000	2.161	0	0	0
01/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	89,570.0000	90,507.0000	1.046	0	0	0
01/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	19,415.0000	19,796.0000	1.962	0	0	0
01/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	34,335.0000	33,635.0000	(2.039)	0	0	0
01/06/2006	R207	2006/08/03			Bond Future	7.7560	7.7720	0.206	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
01/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	25,464.0000	24,457.0000	(3.955)	0	0	0
01/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,162.0000	6,436.0000	4.447	0	0	0
01/06/2006	R207	2006/11/02			Bond Future	7.7670	7.7830	0.206	0.0000	0.0000	0
01/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	56,261.0000	55,031.0000	(2.186)	0	0	0
01/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	91,387.0000	90,121.0000	(1.385)	0	0	0
01/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	23,783.0000	22,839.0000	(3.969)	0	0	0
01/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	85,481.0000	86,740.0000	1.473	0	0	0
01/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	55.0000	47.0000	(14.545)	0	0	0
01/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,545.0000	5,869.0000	5.843	0	0	0
01/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
01/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	39,081.0000	37,942.0000	(2.914)	0	0	0
01/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	83.0000	91.0000	9.639	0	0	0
01/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	73,924.0000	72,665.0000	(1.703)	0	0	0
01/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	444.0000	481.0000	8.333	0	0	0
01/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,793.0000	1,921.0000	7.139	0	0	0
01/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	4,888.0000	4,537.0000	(7.181)	0	0	0
01/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	26,380.0000	27,296.0000	3.472	0	0	0
01/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	340.0000	300.0000	(11.765)	0	0	0
01/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	43,711.0000	44,838.0000	2.578	0	0	0
01/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,505.0000	1,364.0000	(9.369)	0	0	0
01/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	63,851.0000	65,079.0000	1.923	0	0	0
01/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	13,437.0000	14,053.0000	4.584	0	0	0
01/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	12,088.0000	11,436.0000	(5.394)	0	0	0
01/06/2006	R207	2007/02/01			Bond Future	7.7770	7.7920	0.193	0.0000	0.0000	0
01/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	48,318.0000	47,430.0000	(1.838)	0	0	0
01/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	36,206.0000	35,435.0000	(2.129)	0	0	0
01/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	12,200.0000	12,487.0000	2.352	0	0	0
01/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	18,944.0000	19,347.0000	2.127	0	0	0
01/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	61,935.0000	60,952.0000	(1.587)	0	0	0
01/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,338.0000	4,458.0000	2.766	0	0	0
01/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	76,659.0000	75,605.0000	(1.375)	0	0	0
01/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	89,098.0000	90,106.0000	1.131	0	0	0
01/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,386.0000	2,457.0000	2.976	0	0	0
01/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	92,084.0000	90,981.0000	(1.198)	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
01/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	7,469.0000	7,661.0000	2.571	0	0	0
01/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	3,877.0000	3,711.0000	(4.282)	0	0	0
01/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,044.0000	1,945.0000	(4.843)	0	0	0
01/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	109,524.0000	110,599.0000	0.982	0	0	0
01/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	11,333.0000	10,961.0000	(3.282)	0	0	0
01/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	70,425.0000	71,342.0000	1.302	0	0	0
01/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	6,852.0000	6,594.0000	(3.765)	0	0	0
01/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	53,852.0000	54,655.0000	1.491	0	0	0
01/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	17,628.0000	17,126.0000	(2.848)	0	0	0
01/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	39,668.0000	40,340.0000	1.694	0	0	0
01/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	25,918.0000	25,278.0000	(2.469)	0	0	0
01/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	28,037.0000	28,571.0000	1.905	0	0	0

**Grand Total:** **2,586**