



# Derivatives High/Low Report

High/Low for 01/09/2006

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
01/09/2006	GOVI 2006/11/02			jGovi	235.2240	235.0060	(0.093)	0.0000	0.0000	886
01/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,740.0000	1,896.0000	8.966	0	0	0
01/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	53,980.0000	51,956.0000	(3.750)	0	0	0
01/09/2006	GOVI 2007/02/01			jGovi	240.2640	240.0580	(0.086)	0.0000	0.0000	0
01/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,015.0000	1,084.0000	6.798	0	0	0
01/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	103,655.0000	101,664.0000	(1.921)	0	0	0
01/09/2006	J153 2010/08/31			jSwap	9.2730	9.3090	0.388	0.0000	0.0000	0
01/09/2006	J157 2015/09/15			jSwap	8.9980	9.0240	0.289	0.0000	0.0000	0
01/09/2006	J186 2026/12/21			jSwap	8.8730	8.8860	0.147	0.0000	0.0000	0
01/09/2006	J194 2008/02/28			jSwap	9.0890	9.1240	0.385	0.0000	0.0000	0
01/09/2006	J201 2014/12/22			jSwap	9.0960	9.1290	0.363	0.0000	0.0000	0
01/09/2006	J203 2017/09/15			jSwap	8.9580	8.9730	0.167	0.0000	0.0000	0
01/09/2006	J204 2018/12/21			jSwap	8.9890	9.0040	0.167	0.0000	0.0000	0
01/09/2006	J207 2020/01/15			jSwap	8.9760	8.9920	0.178	0.0000	0.0000	0
01/09/2006	JBAR 2005/12/21			jBar	8.2240	8.2280	0.049	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
01/09/2006	JFRA	2006/11/02			jFra	8.6790	8.7020	0.265	0.0000	0.0000	0
01/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,099.0000	4,154.0000	1.342	0	0	0
01/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
01/09/2006	JFRA	2007/02/01			jFra	9.0810	9.1360	0.606	0.0000	0.0000	0
01/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	51.0000	43.0000	(15.686)	0	0	0
01/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,905.0000	4,031.0000	3.227	0	0	0
01/09/2006	JFRA	2007/05/03			jFra	9.2520	9.2740	0.238	0.0000	0.0000	0
01/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	108.0000	103.0000	(4.630)	0	0	0
01/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,378.0000	4,426.0000	1.096	0	0	0
01/09/2006	JFRA	2007/08/02			jFra	9.2600	9.3120	0.562	0.0000	0.0000	0
01/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,483.0000	4,595.0000	2.498	0	0	0
01/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	194.0000	180.0000	(7.216)	0	0	0
01/09/2006	JFRA	2007/11/01			jFra	9.2930	9.3300	0.398	0.0000	0.0000	0
01/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	275.0000	262.0000	(4.727)	0	0	0
01/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,972.0000	5,055.0000	1.669	0	0	0
01/09/2006	JFRA	2008/02/07			jFra	9.2790	9.3240	0.485	0.0000	0.0000	0
01/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,753.0000	21,677.0000	(0.349)	0	0	0
01/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,108.0000	26,142.0000	0.130	0	0	0
01/09/2006	JN02	2006/11/02			jNote	9.1730	9.2150	0.458	0.0000	0.0000	0
01/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,375.0000	36,079.0000	1.990	0	0	0
01/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	359.0000	313.0000	(12.813)	0	0	0
01/09/2006	JN05	2006/11/02			jNote	9.2150	9.2520	0.402	0.0000	0.0000	0
01/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	78,112.0000	79,506.0000	1.785	0	0	0
01/09/2006	JN10	2006/11/02			jNote	9.0200	9.0390	0.211	0.0000	0.0000	0
01/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	115,393.0000	116,489.0000	0.950	0	0	0

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01/09/2006	JROD	2006/09/29			jRod	7.5820	7.5610	(0.277)	0.0000	0.0000	0
01/09/2006	JROD	2006/10/31			jRod	7.9380	7.9110	(0.340)	0.0000	0.0000	0
01/09/2006	JROD	2006/11/30			jRod	8.2240	8.2170	(0.085)	0.0000	0.0000	0
01/09/2006	JROD	2006/12/29			jRod	8.0050	8.0240	0.237	0.0000	0.0000	0
01/09/2006	JROD	2007/01/31			jRod	8.2420	8.2980	0.679	0.0000	0.0000	0
01/09/2006	JROD	2007/02/28			jRod	8.4090	8.4980	1.058	0.0000	0.0000	0
01/09/2006	R153	2006/11/02			Bond Future	8.7940	8.8100	0.182	0.0000	0.0000	418
01/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,513.0000	3,675.0000	(18.569)	0	0	0
01/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,706.0000	14,420.0000	(1.945)	0	0	0
01/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,605.0000	13,250.0000	(2.609)	0	0	0
01/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	5,154.0000	4,247.0000	(17.598)	0	0	0
01/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,248.0000	7,102.0000	(13.894)	0	0	0
01/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,766.0000	9,171.0000	(6.093)	0	0	0
01/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	2,099.0000	1,596.0000	(23.964)	0	0	0
01/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	221.0000	154.0000	(30.317)	0	0	0
01/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,859.0000	55,409.0000	1.003	0	0	0
01/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
01/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
01/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	64,046.0000	64,597.0000	0.860	0	0	0
01/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	15,868.0000	15,648.0000	(1.386)	0	0	0
01/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	781.0000	564.0000	(27.785)	0	0	0
01/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	73,330.0000	73,881.0000	0.751	0	0	0
01/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	28,577.0000	28,911.0000	1.169	0	0	0
01/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,930.0000	3,159.0000	(19.618)	0	0	0
01/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,948.0000	37,432.0000	1.310	0	0	0
01/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	21,051.0000	21,099.0000	0.228	0	0	101
01/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,705.0000	83,257.0000	0.667	0	0	0

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01/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,787.0000	46,335.0000	1.197	0	0	0
01/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	43.0000	39.0000	(9.302)	0	0	0
01/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	13,241.0000	11,994.0000	(9.418)	0	0	0
01/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	19,326.0000	18,112.0000	(6.282)	0	0	0
01/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,744.0000	3,081.0000	(17.708)	0	0	0
01/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,168.0000	5,472.0000	(11.284)	0	0	0
01/09/2006	R153	2007/02/01			Bond Future	8.7300	8.7550	0.286	0.0000	0.0000	0
01/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,838.0000	9,409.0000	(20.519)	0	0	0
01/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	15,311.0000	12,616.0000	(17.602)	0	0	0
01/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,699.0000	16,081.0000	(9.142)	0	0	0
01/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,662.0000	12,778.0000	(12.850)	0	0	0
01/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,536.0000	16,996.0000	(8.308)	0	0	0
01/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,278.0000	7,997.0000	(22.193)	0	0	0
01/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,040.0000	8,689.0000	(21.295)	0	0	0
01/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,412.0000	17,942.0000	(7.573)	0	0	0
01/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	20,202.0000	17,384.0000	(13.949)	0	0	0
01/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,415.0000	963.0000	(31.943)	0	0	0
01/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,243.0000	22,095.0000	(4.939)	0	0	0
01/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,374.0000	59,009.0000	1.088	0	0	0
01/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,528.0000	5,569.0000	(26.023)	0	0	0
01/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	409.0000	233.0000	(43.032)	0	0	0
01/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,483.0000	9,475.0000	(17.487)	0	0	0
01/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	4,753.0000	3,301.0000	(30.549)	0	0	0
01/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,764.0000	28,122.0000	(2.232)	0	0	0
01/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	35,138.0000	34,967.0000	(0.487)	0	0	0
01/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	93.0000	42.0000	(54.839)	0	0	0
01/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,755.0000	1,773.0000	(35.644)	0	0	0
01/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,511.0000	76,271.0000	1.006	0	0	0
01/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,142.0000	50,660.0000	1.033	0	0	0
01/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,965.0000	6,977.0000	(22.175)	0	0	0
01/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,853.0000	67,565.0000	1.065	0	0	0
01/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	202.0000	103.0000	(49.010)	0	0	0
01/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,682.0000	22,883.0000	(10.899)	0	0	0
01/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	783.0000	490.0000	(37.420)	0	0	0
01/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,247.0000	42,606.0000	0.850	0	0	0

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01/09/2006	R157	2006/11/02			Bond Future	8.7950	8.8100	0.171	0.0000	0.0000	16
01/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,806.0000	25,439.0000	(1.422)	0	0	0
01/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,472.0000	1,179.0000	(19.905)	0	0	0
01/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	98,007.0000	99,057.0000	1.071	0	0	0
01/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	12,233.0000	11,497.0000	(6.017)	0	0	0
01/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	117,966.0000	119,037.0000	0.908	0	0	0
01/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	26,865.0000	25,050.0000	(6.756)	0	0	0
01/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	108.0000	79.0000	(26.852)	0	0	0
01/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	7,757.0000	6,627.0000	(14.567)	0	0	0
01/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	24.0000	16.0000	(33.333)	0	0	0
01/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	4,060.0000	3,343.0000	(17.660)	0	0	0
01/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	78,641.0000	79,634.0000	1.263	0	0	171
01/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	32,901.0000	32,850.0000	(0.155)	0	0	0
01/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	8,946.0000	7,711.0000	(13.805)	0	0	0
01/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	68,495.0000	66,856.0000	(2.393)	0	0	0
01/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,405.0000	30,249.0000	(0.513)	0	0	100
01/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
01/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	11,675.0000	10,230.0000	(12.377)	0	0	0
01/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	159,207.0000	160,285.0000	0.677	0	0	0
01/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	44,086.0000	44,447.0000	0.819	0	0	0
01/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,220.0000	1,659.0000	(25.270)	0	0	0
01/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	138,380.0000	139,456.0000	0.778	0	0	0
01/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	60,421.0000	61,206.0000	1.299	0	0	0
01/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,199.0000	6,483.0000	(9.946)	0	0	0
01/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	403.0000	318.0000	(21.092)	0	0	0
01/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,066.0000	3,379.0000	(16.896)	0	0	0
01/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	39,371.0000	37,577.0000	(4.557)	0	0	0
01/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	53,450.0000	51,684.0000	(3.304)	0	0	0
01/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	13,209.0000	11,665.0000	(11.689)	0	0	20
01/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	10,254.0000	8,913.0000	(13.078)	0	0	0
01/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	28,042.0000	27,779.0000	(0.938)	0	0	0
01/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	23,697.0000	23,231.0000	(1.966)	0	0	20
01/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,854.0000	19,209.0000	(3.249)	0	0	0
01/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	16,612.0000	14,888.0000	(10.378)	0	0	0

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01/09/2006	R157	2007/02/01			Bond Future	8.7990	8.8240	0.284	0.0000	0.0000	0
01/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	655.0000	924.0000	41.069	0	0	0
01/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	59,790.0000	58,681.0000	(1.855)	0	0	0
01/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	116,040.0000	118,064.0000	1.744	0	0	0
01/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,053.0000	16,887.0000	5.195	0	0	0
01/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	10,573.0000	10,942.0000	3.490	0	0	0
01/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	47,223.0000	46,302.0000	(1.950)	0	0	0
01/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	73,147.0000	71,856.0000	(1.765)	0	0	0
01/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	135,575.0000	137,482.0000	1.407	0	0	0
01/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,950.0000	52,075.0000	4.254	0	0	0
01/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,411.0000	1,843.0000	30.617	0	0	0
01/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,782.0000	12,429.0000	5.491	0	0	0
01/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	63,685.0000	66,075.0000	3.753	0	0	0
01/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	97,256.0000	99,443.0000	2.249	0	0	0
01/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	5,835.0000	6,470.0000	10.883	0	0	0
01/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,610.0000	9,074.0000	5.389	0	0	0
01/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,803.0000	3,432.0000	22.440	0	0	0
01/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	280.0000	431.0000	53.929	0	0	0
01/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	79,473.0000	81,856.0000	2.999	0	0	0
01/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,716.0000	22,793.0000	4.959	0	0	0
01/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	35,736.0000	35,059.0000	(1.894)	0	0	0
01/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,428.0000	40,190.0000	4.585	0	0	0
01/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,181.0000	17,188.0000	0.041	0	0	0
01/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	69,769.0000	72,178.0000	3.453	0	0	0
01/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,311.0000	14,479.0000	1.174	0	0	150
01/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,434.0000	5,087.0000	14.727	0	0	250
01/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,389.0000	38,070.0000	4.620	0	0	0
01/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	20,348.0000	20,189.0000	(0.781)	0	0	0
01/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	25,631.0000	25,206.0000	(1.658)	0	0	0
01/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,436.0000	36,033.0000	4.638	0	0	0
01/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,081.0000	30,411.0000	4.573	0	0	0
01/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,568.0000	34,078.0000	4.636	0	0	0
01/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	18,728.0000	18,654.0000	(0.395)	0	0	0
01/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	62,406.0000	61,258.0000	(1.840)	0	0	0
01/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	22,039.0000	21,794.0000	(1.112)	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
01/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	42,770.0000	44,693.0000	4.496	0	0	0
01/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,069.0000	11,676.0000	5.484	0	0	150
01/09/2006	R186	2006/11/02			Bond Future	8.5750	8.5800	0.058	0.0000	0.0000	59
01/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	23,410.0000	20,686.0000	(11.636)	0	0	0
01/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	44,824.0000	42,776.0000	(4.569)	0	0	0
01/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	14,407.0000	11,816.0000	(17.984)	0	0	0
01/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	31,588.0000	29,406.0000	(6.908)	0	0	0
01/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	52,621.0000	50,865.0000	(3.337)	0	0	0
01/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	70,526.0000	69,610.0000	(1.299)	0	0	0
01/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	10,843.0000	8,545.0000	(21.193)	0	0	0
01/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	96,914.0000	96,809.0000	(0.108)	0	0	0
01/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	12,563.0000	10,057.0000	(19.947)	0	0	0
01/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	262,489.0000	263,031.0000	0.206	0	0	0
01/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,493.0000	17,106.0000	(12.245)	0	0	0
01/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	38,239.0000	35,311.0000	(7.657)	0	0	0
01/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,497.0000	9,365.0000	(18.544)	0	0	0
01/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	56,233.0000	53,560.0000	(4.753)	0	0	0
01/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,942.0000	1,295.0000	(33.316)	0	0	0
01/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	5,532.0000	4,074.0000	(26.356)	0	0	0
01/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	48,641.0000	46,676.0000	(4.040)	0	0	0
01/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	504.0000	308.0000	(38.889)	0	0	0
01/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	16.0000	10.0000	(37.500)	0	0	0
01/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	191,766.0000	192,303.0000	0.280	0	0	0
01/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	126,562.0000	126,908.0000	0.273	0	0	0
01/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	88.0000	64.0000	(27.273)	0	0	0
01/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	226,463.0000	227,005.0000	0.239	0	0	0
01/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
01/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	158,389.0000	158,907.0000	0.327	0	0	0
01/09/2006	R186	2007/02/01			Bond Future	8.5710	8.5760	0.058	0.0000	0.0000	0
01/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	63,333.0000	56,558.0000	(10.697)	0	0	0
01/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	33,527.0000	26,213.0000	(21.815)	0	0	0
01/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	66,581.0000	59,865.0000	(10.087)	0	0	0
01/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	84,827.0000	79,357.0000	(6.448)	0	0	0

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01/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	51,622.0000	44,827.0000	(13.163)	0	0	0
01/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	43,923.0000	36,589.0000	(16.697)	0	0	0
01/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	20,660.0000	14,652.0000	(29.080)	0	0	0
01/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	69,956.0000	63,459.0000	(9.287)	0	0	0
01/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	106,595.0000	102,647.0000	(3.704)	0	0	0
01/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	12,648.0000	8,160.0000	(35.484)	0	0	0
01/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	58,744.0000	51,121.0000	(12.977)	0	0	0
01/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	28,860.0000	21,823.0000	(24.383)	0	0	0
01/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	39,672.0000	32,588.0000	(17.856)	0	0	0
01/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	75,176.0000	67,878.0000	(9.708)	0	0	0
01/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	31,150.0000	23,894.0000	(23.294)	0	0	0
01/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	30,255.0000	23,497.0000	(22.337)	0	0	0
01/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	260,569.0000	260,873.0000	0.117	0	0	0
01/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	365.0000	130.0000	(64.384)	0	0	0
01/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	160,247.0000	159,330.0000	(0.572)	0	0	0
01/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,751.0000	876.0000	(49.971)	0	0	0
01/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	191,781.0000	191,445.0000	(0.175)	0	0	0
01/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,416.0000	1,960.0000	(42.623)	0	0	0
01/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,004.0000	4,006.0000	(42.804)	0	0	0
01/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	225,302.0000	225,364.0000	0.028	0	0	0
01/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	131,824.0000	129,365.0000	(1.865)	0	0	0
01/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	832.0000	355.0000	(57.332)	0	0	0
01/09/2006	R194	2006/11/02			Bond Future	8.9290	8.9660	0.414	0.0000	0.0000	0
01/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,380.0000	1,026.0000	(25.652)	0	0	0
01/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,061.0000	24,515.0000	1.887	0	0	0
01/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,045.0000	6,144.0000	1.638	0	0	0
01/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	189.0000	101.0000	(46.561)	0	0	0
01/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,429.0000	30,883.0000	1.492	0	0	0
01/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	53.0000	22.0000	(58.491)	0	0	0
01/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,901.0000	9,170.0000	3.022	0	0	0
01/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	522.0000	338.0000	(35.249)	0	0	0
01/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,238.0000	27,692.0000	1.667	0	0	0



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01/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,852.0000	37,306.0000	1.232	0	0	0
01/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,664.0000	15,086.0000	2.878	0	0	0
01/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,900.0000	21,352.0000	2.163	0	0	0
01/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,633.0000	34,087.0000	1.350	0	0	0
01/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,677.0000	12,043.0000	3.134	0	0	0
01/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
01/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
01/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,758.0000	18,206.0000	2.523	0	0	0
01/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,205.0000	871.0000	(27.718)	0	0	0
01/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,572.0000	1,198.0000	(23.791)	0	0	0
01/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,488.0000	6,607.0000	1.834	0	0	0
01/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,620.0000	5,700.0000	1.423	0	0	0
01/09/2006	R194	2007/02/01			Bond Future	9.0030	9.0420	0.433	0.0000	0.0000	0
01/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
01/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,089.0000	28,472.0000	1.364	0	0	0
01/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,408.0000	20,759.0000	1.720	0	0	0
01/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,503.0000	25,881.0000	1.482	0	0	0
01/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,710.0000	1,290.0000	(24.561)	0	0	0
01/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	23.0000	11.0000	(52.174)	0	0	0
01/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,276.0000	9,246.0000	(0.323)	0	0	0
01/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,503.0000	15,790.0000	1.851	0	0	0
01/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,690.0000	31,077.0000	1.261	0	0	0
01/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,940.0000	23,308.0000	1.604	0	0	0
01/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	316.0000	213.0000	(32.595)	0	0	0
01/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
01/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	47.0000	25.0000	(46.809)	0	0	0
01/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,149.0000	11,231.0000	0.735	0	0	0
01/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	94.0000	55.0000	(41.489)	0	0	0
01/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,052.0000	744.0000	(29.278)	0	0	0
01/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	605.0000	388.0000	(35.868)	0	0	0
01/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	177.0000	111.0000	(37.288)	0	0	0
01/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,242.0000	13,414.0000	1.299	0	0	0
01/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,922.0000	18,246.0000	1.808	0	0	0

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01/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,724.0000	6,551.0000	(2.573)	0	0	0
01/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,604.0000	7,489.0000	(1.512)	0	0	0
01/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,651.0000	3,053.0000	(16.379)	0	0	0
01/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,559.0000	2,055.0000	(19.695)	0	0	0
01/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,415.0000	2,834.0000	(17.013)	0	0	0
01/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,449.0000	6,258.0000	(2.962)	0	0	0
01/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,188.0000	2,625.0000	(17.660)	0	0	0
01/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,183.0000	5,975.0000	(3.364)	0	0	0
01/09/2006	R201	2006/11/02			Bond Future	8.7890	8.8140	0.284	0.0000	0.0000	26
01/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	8,276.0000	7,054.0000	(14.766)	0	0	0
01/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,624.0000	18,614.0000	(0.054)	0	0	0
01/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,595.0000	15,387.0000	(1.334)	0	0	0
01/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	13,364.0000	11,729.0000	(12.234)	0	0	0
01/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	10,642.0000	9,206.0000	(13.494)	0	0	0
01/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	22,050.0000	22,255.0000	0.930	0	0	0
01/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,221.0000	981.0000	(19.656)	0	0	0
01/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
01/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	34,724.0000	35,533.0000	2.330	0	0	0
01/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	47,632.0000	48,820.0000	2.494	0	0	0
01/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	77,352.0000	78,760.0000	1.820	0	0	0
01/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,312.0000	2,695.0000	(18.629)	0	0	0
01/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	93.0000	75.0000	(19.355)	0	0	0
01/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	109,280.0000	110,706.0000	1.305	0	0	0
01/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	21,521.0000	19,773.0000	(8.122)	0	0	0
01/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
01/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	62,033.0000	63,404.0000	2.210	0	0	0
01/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	31,487.0000	29,700.0000	(5.675)	0	0	0
01/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	93,139.0000	94,561.0000	1.527	0	0	0
01/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,593.0000	5,233.0000	(6.437)	0	0	0
01/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	341.0000	285.0000	(16.422)	0	0	0
01/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	125,740.0000	127,166.0000	1.134	0	0	0
01/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,287.0000	20,383.0000	0.473	0	0	0
01/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,560.0000	9,239.0000	(3.358)	0	0	0
01/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	9,414.0000	8,084.0000	(14.128)	0	0	0

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01/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,914.0000	24,229.0000	1.317	0	0	0
01/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	7,227.0000	6,115.0000	(15.387)	0	0	0
01/09/2006	R201	2007/02/01			Bond Future	8.7930	8.8180	0.284	0.0000	0.0000	0
01/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,851.0000	29,455.0000	(7.523)	0	0	0
01/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	18,151.0000	14,359.0000	(20.891)	0	0	0
01/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,328.0000	27,824.0000	(8.256)	0	0	0
01/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	26,106.0000	23,328.0000	(10.641)	0	0	0
01/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,863.0000	26,260.0000	(9.018)	0	0	0
01/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	20,830.0000	16,830.0000	(19.203)	0	0	0
01/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	19,466.0000	15,567.0000	(20.030)	0	0	0
01/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	23,699.0000	19,525.0000	(17.613)	0	0	0
01/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	684.0000	303.0000	(55.702)	0	0	0
01/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	107,663.0000	108,678.0000	0.943	0	0	0
01/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	64,524.0000	64,484.0000	(0.062)	0	0	0
01/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,302.0000	662.0000	(49.155)	0	0	0
01/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	92,518.0000	93,275.0000	0.818	0	0	0
01/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	42,269.0000	40,699.0000	(3.714)	0	0	0
01/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	40,581.0000	36,440.0000	(10.204)	0	0	0
01/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	15,454.0000	12,709.0000	(17.762)	0	0	0
01/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,987.0000	2,552.0000	(35.992)	0	0	0
01/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	123,370.0000	124,556.0000	0.961	0	0	0
01/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	78,078.0000	78,480.0000	0.515	0	0	0
01/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	338.0000	128.0000	(62.130)	0	0	0
01/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,341.0000	1,347.0000	(42.460)	0	0	0
01/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,186.0000	17,325.0000	(14.173)	0	0	0
01/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,670.0000	27,412.0000	(13.445)	0	0	0
01/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,026.0000	4,846.0000	(31.028)	0	0	0
01/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	16,886.0000	13,208.0000	(21.781)	0	0	0
01/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	52,634.0000	51,850.0000	(1.490)	0	0	0
01/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,435.0000	31,153.0000	(6.825)	0	0	0
01/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	11,321.0000	8,355.0000	(26.199)	0	0	0
01/09/2006	R203	2006/11/02			Bond Future	8.7520	8.7720	0.229	0.0000	0.0000	0
01/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	71,082.0000	72,416.0000	1.877	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
01/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	91.0000	74.0000	(18.681)	0	0	0
01/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	22,249.0000	23,152.0000	4.059	0	0	0
01/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	128,703.0000	130,053.0000	1.049	0	0	0
01/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	169,532.0000	170,882.0000	0.796	0	0	0
01/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,733.0000	1,530.0000	(11.714)	0	0	0
01/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
01/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	459.0000	390.0000	(15.033)	0	0	0
01/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	109,009.0000	110,359.0000	1.238	0	0	0
01/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	148,874.0000	150,224.0000	0.907	0	0	0
01/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,019.0000	4,572.0000	(8.906)	0	0	0
01/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	36,464.0000	37,611.0000	3.146	0	0	0
01/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	53,107.0000	54,388.0000	2.412	0	0	0
01/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	89,787.0000	91,135.0000	1.501	0	0	0
01/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,029.0000	5,522.0000	(8.409)	0	0	0
01/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,632.0000	12,222.0000	5.072	0	0	0
01/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	11,497.0000	10,737.0000	(6.610)	0	0	0
01/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	19,808.0000	20,652.0000	4.261	0	0	0
01/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,177.0000	6,608.0000	(7.928)	0	0	0
01/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	8,469.0000	7,837.0000	(7.463)	0	0	0
01/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	15,394.0000	16,112.0000	4.664	0	0	0
01/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	17,522.0000	18,303.0000	4.457	0	0	0
01/09/2006	R203	2007/02/01			Bond Future	8.7560	8.7760	0.228	0.0000	0.0000	0
01/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	127,061.0000	128,384.0000	1.041	0	0	0
01/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,185.0000	11,606.0000	3.764	0	0	0
01/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	71,655.0000	72,873.0000	1.700	0	0	0
01/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	146,839.0000	148,167.0000	0.904	0	0	0
01/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	27,258.0000	26,348.0000	(3.338)	0	0	0
01/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
01/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	11,047.0000	10,516.0000	(4.807)	0	0	0
01/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,439.0000	1,326.0000	(7.853)	0	0	0
01/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	68.0000	60.0000	(11.765)	0	0	0
01/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	28,302.0000	29,102.0000	2.827	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
01/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
01/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,189.0000	5,836.0000	(5.704)	0	0	0
01/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	167,122.0000	168,452.0000	0.796	0	0	0
01/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	213.0000	191.0000	(10.329)	0	0	0
01/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	40,692.0000	41,670.0000	2.403	0	0	0
01/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	107,838.0000	109,147.0000	1.214	0	0	0
01/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	89,290.0000	90,568.0000	1.431	0	0	0
01/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	588.0000	535.0000	(9.014)	0	0	0
01/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,146.0000	2,935.0000	(6.707)	0	0	0
01/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	55,299.0000	56,419.0000	2.025	0	0	0
01/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,449.0000	19,055.0000	3.285	0	0	0
01/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	18,049.0000	17,324.0000	(4.017)	0	0	0
01/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	14,980.0000	14,333.0000	(4.319)	0	0	0
01/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,046.0000	24,770.0000	3.011	0	0	0
01/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,075.0000	22,760.0000	3.103	0	0	0
01/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	13,580.0000	12,972.0000	(4.477)	0	0	0
01/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,122.0000	26,884.0000	2.917	0	0	0
01/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	12,269.0000	11,700.0000	(4.638)	0	0	0
01/09/2006	R204	2006/11/02			Bond Future	8.7300	8.7500	0.229	0.0000	0.0000	0
01/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	10,322.0000	8,836.0000	(14.396)	0	0	0
01/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,885.0000	26,822.0000	(0.234)	0	0	0
01/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	13,267.0000	11,588.0000	(12.655)	0	0	0
01/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	18,505.0000	16,589.0000	(10.354)	0	0	0
01/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,083.0000	16,589.0000	(2.892)	0	0	0
01/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	22,581.0000	22,324.0000	(1.138)	0	0	0
01/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,847.0000	1,466.0000	(20.628)	0	0	0
01/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	14,905.0000	13,139.0000	(11.848)	0	0	0
01/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	55,795.0000	56,836.0000	1.866	0	0	0
01/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	24,668.0000	24,505.0000	(0.661)	0	0	0
01/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,622.0000	20,278.0000	(1.668)	0	0	0
01/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,288.0000	9,707.0000	(5.647)	0	0	0
01/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	533.0000	429.0000	(19.512)	0	0	0
01/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	134,779.0000	136,199.0000	1.054	0	0	0
01/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
01/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	29,241.0000	27,238.0000	(6.850)	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
01/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	73,908.0000	75,227.0000	1.785	0	0	0
01/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	11,739.0000	10,154.0000	(13.502)	0	0	0
01/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	33.0000	23.0000	(30.303)	0	0	0
01/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	39,883.0000	40,413.0000	1.329	0	0	0
01/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,867.0000	3,976.0000	(18.307)	0	0	0
01/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	147.0000	112.0000	(23.810)	0	0	0
01/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	113,806.0000	115,218.0000	1.241	0	0	0
01/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	93,459.0000	94,845.0000	1.483	0	0	0
01/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	156,330.0000	157,752.0000	0.910	0	0	0
01/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	178,458.0000	179,880.0000	0.797	0	0	0
01/09/2006	R204	2007/02/01			Bond Future	8.7300	8.7500	0.229	0.0000	0.0000	0
01/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,189.0000	36,547.0000	(6.742)	0	0	0
01/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,815.0000	18,767.0000	(17.743)	0	0	0
01/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	31,721.0000	27,264.0000	(14.051)	0	0	0
01/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,204.0000	21,964.0000	(16.181)	0	0	0
01/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	27,986.0000	23,665.0000	(15.440)	0	0	0
01/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	35,412.0000	32,578.0000	(8.003)	0	0	0
01/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	9,688.0000	7,220.0000	(25.475)	0	0	0
01/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	30,315.0000	27,264.0000	(10.064)	0	0	0
01/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	62,997.0000	61,935.0000	(1.686)	0	0	0
01/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	33,639.0000	30,724.0000	(8.666)	0	0	0
01/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,045.0000	48,152.0000	(3.783)	0	0	0
01/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	15,437.0000	12,138.0000	(21.371)	0	0	0
01/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,258.0000	2,096.0000	(35.666)	0	0	0
01/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,217.0000	20,198.0000	(13.003)	0	0	0
01/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,426.0000	95,669.0000	0.255	0	0	0
01/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	41,962.0000	37,537.0000	(10.545)	0	0	0
01/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	134,006.0000	134,956.0000	0.709	0	0	0
01/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	114,161.0000	114,810.0000	0.568	0	0	0
01/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,261.0000	34,519.0000	(7.359)	0	0	0
01/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,809.0000	1,051.0000	(41.902)	0	0	0
01/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	24,479.0000	20,331.0000	(16.945)	0	0	0
01/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	945.0000	489.0000	(48.254)	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
01/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,540.0000	3,889.0000	(29.801)	0	0	0
01/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,031.0000	77,786.0000	(0.314)	0	0	0
01/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	463.0000	210.0000	(54.644)	0	0	0
01/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	176,323.0000	177,600.0000	0.724	0	0	0
01/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,772.0000	155,925.0000	0.745	0	0	0
01/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	212.0000	83.0000	(60.849)	0	0	0
01/09/2006	R207	2006/11/02			Bond Future	8.7050	8.7240	0.218	0.0000	0.0000	0
01/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	92,125.0000	93,482.0000	1.473	0	0	0
01/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	20,170.0000	21,274.0000	5.473	0	0	0
01/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,689.0000	1,436.0000	(14.979)	0	0	0
01/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
01/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	71,984.0000	73,340.0000	1.884	0	0	0
01/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,256.0000	1,410.0000	12.261	0	0	0
01/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	52,416.0000	53,767.0000	2.577	0	0	0
01/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	156,060.0000	157,416.0000	0.869	0	0	0
01/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,030.0000	6,570.0000	8.955	0	0	0
01/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	112,840.0000	114,196.0000	1.202	0	0	0
01/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	21,998.0000	20,796.0000	(5.464)	0	0	0
01/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	324.0000	259.0000	(20.062)	0	0	0
01/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	17,197.0000	18,225.0000	5.978	0	0	0
01/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	33,670.0000	34,961.0000	3.834	0	0	0
01/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	9,238.0000	8,422.0000	(8.833)	0	0	0
01/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,381.0000	2,053.0000	(13.776)	0	0	0
01/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	134,145.0000	135,502.0000	1.012	0	0	0
01/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	5,747.0000	5,136.0000	(10.632)	0	0	0
01/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,934.0000	12,781.0000	7.097	0	0	0
01/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	4,387.0000	3,877.0000	(11.625)	0	0	0
01/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,689.0000	10,435.0000	7.699	0	0	0
01/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	14,443.0000	15,385.0000	6.522	0	0	0
01/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	3,272.0000	2,857.0000	(12.683)	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
01/09/2006	R207	2007/02/01			Bond Future	8.7040	8.7220	0.207	0.0000	0.0000	0
01/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	12,175.0000	11,652.0000	(4.296)	0	0	0
01/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,946.0000	11,309.0000	3.316	0	0	0
01/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	30,411.0000	31,161.0000	2.466	0	0	0
01/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	73,160.0000	74,299.0000	1.557	0	0	0
01/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
01/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	91,955.0000	93,162.0000	1.313	0	0	0
01/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	176,560.0000	177,832.0000	0.720	0	0	0
01/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	322.0000	292.0000	(9.317)	0	0	0
01/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	109.0000	97.0000	(11.009)	0	0	0
01/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	154,325.0000	155,594.0000	0.822	0	0	0
01/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	40,766.0000	41,653.0000	2.176	0	0	0
01/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,935.0000	56,968.0000	1.847	0	0	0
01/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,969.0000	1,835.0000	(6.805)	0	0	0
01/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	31,572.0000	30,662.0000	(2.882)	0	0	0
01/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	132,754.0000	134,016.0000	0.951	0	0	0
01/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,125.0000	3,884.0000	(5.842)	0	0	0
01/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	32.0000	28.0000	(12.500)	0	0	0
01/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	18,164.0000	18,695.0000	2.923	0	0	0
01/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	7,812.0000	7,426.0000	(4.941)	0	0	0
01/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	21,413.0000	20,671.0000	(3.465)	0	0	0
01/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	111,913.0000	113,157.0000	1.112	0	0	0
01/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	843.0000	776.0000	(7.948)	0	0	0
01/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	25,883.0000	26,560.0000	2.616	0	0	0
01/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	17,966.0000	17,297.0000	(3.724)	0	0	0
01/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	21,801.0000	22,405.0000	2.771	0	0	0
01/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	14,887.0000	14,291.0000	(4.003)	0	0	0
01/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	13,485.0000	12,926.0000	(4.145)	0	0	0
01/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	23,786.0000	24,427.0000	2.695	0	0	0
01/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	16,380.0000	15,748.0000	(3.858)	0	0	0
01/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	28,091.0000	28,805.0000	2.542	0	0	0

Grand Total:

2,367