



Derivatives High/Low Report

High/Low for 03/07/2006

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
03/07/2006	GOVI 2006/08/03			jGovi	231.9020	233.2280	0.572	0.0000	0.0000	571
03/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	4,915.0000	1,962.0000	(60.081)	0	0	0
03/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	23,935.0000	34,242.0000	43.062	0	0	0
03/07/2006	GOVI 2006/11/02			jGovi	236.1660	237.7050	0.652	0.0000	0.0000	350
03/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	65,489.0000	79,135.0000	20.837	0	0	0
03/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	3,829.0000	2,085.0000	(45.547)	0	0	0
03/07/2006	GOVI 2007/02/01			jGovi	241.2170	242.5040	0.534	0.0000	0.0000	0
03/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	113,842.0000	126,089.0000	10.758	0	0	0
03/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,672.0000	1,049.0000	(37.261)	0	0	0
03/07/2006	J153 2010/08/31			jSwap	8.9530	8.8400	(1.262)	0.0000	0.0000	0
03/07/2006	J157 2015/09/15			jSwap	8.9980	8.8880	(1.222)	0.0000	0.0000	0
03/07/2006	J186 2026/12/21			jSwap	8.8480	8.7620	(0.972)	0.0000	0.0000	0
03/07/2006	J194 2008/02/28			jSwap	8.4670	8.3820	(1.004)	0.0000	0.0000	0
03/07/2006	J201 2014/12/22			jSwap	9.0910	8.9800	(1.221)	0.0000	0.0000	0
03/07/2006	J203 2017/09/15			jSwap	8.9620	8.8450	(1.306)	0.0000	0.0000	0
03/07/2006	J204 2018/12/21			jSwap	8.9860	8.8730	(1.258)	0.0000	0.0000	0

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03/07/2006	J207	2020/01/15			jSwap	8.8570	8.7570	(1.129)	0.0000	0.0000	0
03/07/2006	JBAR	2005/12/21			jBar	7.5410	7.5410	-	0.0000	0.0000	0
03/07/2006	JFRA	2006/08/03			jFra	7.7000	7.6450	(0.714)	0.0000	0.0000	0
03/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	23.0000	25.0000	8.696	0	0	0
03/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,735.0000	1,603.0000	(7.608)	0	0	0
03/07/2006	JFRA	2006/11/02			jFra	8.4390	8.3100	(1.529)	0.0000	0.0000	0
03/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,557.0000	3,257.0000	(8.434)	0	0	0
03/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	43.0000	58.0000	34.884	0	0	0
03/07/2006	JFRA	2007/02/01			jFra	8.8400	8.8400	-	8.8400	8.8400	115
03/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,436.0000	3,432.0000	(0.116)	0	0	0
03/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	167.0000	163.0000	(2.395)	0	0	0
03/07/2006	JFRA	2007/05/03			jFra	9.0830	9.0830	-	9.0800	9.0800	0
03/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	215.0000	211.0000	(1.860)	0	0	0
03/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,074.0000	4,071.0000	(0.074)	0	0	0
03/07/2006	JFRA	2007/08/02			jFra	9.2750	9.0910	(1.984)	0.0000	0.0000	0
03/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,579.0000	4,193.0000	(8.430)	0	0	0
03/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	253.0000	314.0000	24.111	0	0	0
03/07/2006	JFRA	2007/11/01			jFra	9.2880	9.1550	(1.432)	0.0000	0.0000	0
03/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	342.0000	393.0000	14.912	0	0	0
03/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,026.0000	4,730.0000	(5.889)	0	0	0
03/07/2006	JFRA	2008/02/07			jFra	9.3790	9.2080	(1.823)	0.0000	0.0000	0
03/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,600.0000	27,310.0000	(1.051)	0	0	0
03/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,000.0000	23,148.0000	0.643	0	0	0
03/07/2006	JN02	2006/08/03			jNote	8.8980	8.7800	(1.326)	0.0000	0.0000	0
03/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	126.0000	139.0000	10.317	0	0	0
03/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	30,275.0000	28,156.0000	(6.999)	0	0	0

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03/07/2006	JN02	2006/11/02			jNote	9.1070	8.9800	(1.395)	0.0000	0.0000	0
03/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,691.0000	1,914.0000	13.187	0	0	0
03/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,547.0000	33,490.0000	(5.787)	0	0	0
03/07/2006	JN05	2006/08/03			jNote	9.0980	8.9690	(1.418)	0.0000	0.0000	0
03/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	73,823.0000	68,868.0000	(6.712)	0	0	0
03/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/07/2006	JN05	2006/11/02			jNote	9.1870	9.0520	(1.469)	0.0000	0.0000	0
03/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	26.0000	43.0000	65.385	0	0	0
03/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	77,124.0000	71,988.0000	(6.659)	0	0	0
03/07/2006	JN10	2006/08/03			jNote	8.9910	8.8670	(1.379)	0.0000	0.0000	0
03/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	113,919.0000	106,373.0000	(6.624)	0	0	0
03/07/2006	JN10	2006/11/02			jNote	9.0340	8.9060	(1.417)	0.0000	0.0000	0
03/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	116,353.0000	108,603.0000	(6.661)	0	0	0
03/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/07/2006	JROD	2006/07/31			jRod	7.0760	7.0640	(0.170)	0.0000	0.0000	0
03/07/2006	JROD	2006/08/31			jRod	7.3410	7.3160	(0.341)	0.0000	0.0000	0
03/07/2006	R153	2006/08/03			Bond Future	8.5990	8.4960	(1.198)	0.0000	0.0000	944
03/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,804.0000	6,257.0000	30.246	0	0	0
03/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	8,453.0000	6,110.0000	(27.718)	0	0	0
03/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
03/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	4,296.0000	2,797.0000	(34.893)	0	0	0
03/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	14,723.0000	11,613.0000	(21.123)	0	0	0
03/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	9,834.0000	12,131.0000	23.358	0	0	0
03/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	41,352.0000	37,559.0000	(9.172)	0	0	100
03/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,793.0000	2,480.0000	38.316	0	0	0
03/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	22,762.0000	19,181.0000	(15.732)	0	0	0
03/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	457.0000	672.0000	47.046	0	0	0

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03/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	71.0000	110.0000	54.930	0	0	0
03/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	31,849.0000	28,091.0000	(11.799)	0	0	0
03/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
03/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,935.0000	1,118.0000	(42.222)	0	0	0
03/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	16,566.0000	19,546.0000	17.989	0	0	0
03/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	51,015.0000	47,219.0000	(7.441)	0	0	0
03/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	60,783.0000	56,986.0000	(6.247)	0	0	0
03/07/2006	R153	2006/11/02			Bond Future	8.7200	8.5120	(2.385)	0.0000	0.0000	0
03/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,789.0000	11,913.0000	35.544	0	0	0
03/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	12,161.0000	8,860.0000	(27.144)	0	0	0
03/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,198.0000	17,116.0000	29.686	0	0	0
03/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	16,428.0000	12,331.0000	(24.939)	0	0	0
03/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,381.0000	7,686.0000	42.836	0	0	0
03/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	21,778.0000	16,863.0000	(22.569)	0	0	100
03/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	91.0000	185.0000	103.297	0	0	0
03/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	28,176.0000	22,493.0000	(20.170)	0	0	0
03/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,935.0000	4,471.0000	52.334	0	0	0
03/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	551.0000	996.0000	80.762	0	0	0
03/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	43,741.0000	36,965.0000	(15.491)	0	0	0
03/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	35,570.0000	29,252.0000	(17.762)	0	0	0
03/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,399.0000	2,300.0000	64.403	0	0	0
03/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	61,581.0000	54,455.0000	(11.572)	0	0	0
03/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	235.0000	451.0000	91.915	0	0	0
03/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	52,530.0000	45,526.0000	(13.333)	0	0	0
03/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	10.0000	23.0000	130.000	0	0	0
03/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	70,806.0000	63,624.0000	(10.143)	0	0	0
03/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	80,161.0000	72,954.0000	(8.991)	0	0	0
03/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	18,458.0000	23,095.0000	25.122	0	0	0
03/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	8,830.0000	6,247.0000	(29.253)	0	0	0
03/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	24,480.0000	29,724.0000	21.422	0	0	0
03/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	32.0000	69.0000	115.625	0	0	0
03/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	6,343.0000	4,367.0000	(31.152)	0	0	0
03/07/2006	R153	2007/02/01			Bond Future	8.6810	8.5460	(1.555)	0.0000	0.0000	0

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03/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	20,274.0000	17,836.0000	(12.025)	0	0	0
03/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,370.0000	16,331.0000	13.646	0	0	0
03/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	16,659.0000	14,544.0000	(12.696)	0	0	0
03/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,929.0000	26,512.0000	10.794	0	0	0
03/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,483.0000	12,104.0000	15.463	0	0	0
03/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,900.0000	21,185.0000	12.090	0	0	0
03/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	24,607.0000	21,828.0000	(11.294)	0	0	0
03/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	13,617.0000	11,801.0000	(13.336)	0	0	0
03/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,675.0000	5,624.0000	20.299	0	0	0
03/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	35,466.0000	32,015.0000	(9.730)	0	0	0
03/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	29,640.0000	26,517.0000	(10.536)	0	0	0
03/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,011.0000	38,263.0000	(8.921)	0	0	0
03/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,221.0000	8,498.0000	17.685	0	0	0
03/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,771.0000	3,423.0000	23.529	0	0	0
03/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,760.0000	2,209.0000	25.511	0	0	0
03/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,528.0000	45,576.0000	(7.979)	0	0	0
03/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,075.0000	1,371.0000	27.535	0	0	0
03/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	57,449.0000	53,344.0000	(7.145)	0	0	0
03/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	11,141.0000	9,591.0000	(13.913)	0	0	0
03/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	65,690.0000	61,476.0000	(6.415)	0	0	0
03/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,449.0000	32,300.0000	9.681	0	0	0
03/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	74,180.0000	69,892.0000	(5.781)	0	0	0
03/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	354.0000	466.0000	31.638	0	0	0
03/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	631.0000	817.0000	29.477	0	0	0
03/07/2006	R157	2006/08/03			Bond Future	8.6660	8.5690	(1.119)	0.0000	0.0000	121
03/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	111,180.0000	103,950.0000	(6.503)	0	0	0
03/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	51,321.0000	44,343.0000	(13.597)	0	0	0
03/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	559.0000	812.0000	45.259	0	0	0
03/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	90,651.0000	83,424.0000	(7.972)	0	0	0
03/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
03/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	4,648.0000	2,812.0000	(39.501)	0	0	0
03/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	33,909.0000	27,635.0000	(18.502)	0	0	0
03/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	44,283.0000	50,634.0000	14.342	0	0	0

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03/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,880.0000	1,000.0000	(46.809)	0	0	0
03/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	29,134.0000	34,528.0000	18.514	0	0	0
03/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	2,511.0000	3,469.0000	38.152	0	0	0
03/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	132,124.0000	124,893.0000	(5.473)	0	0	0
03/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	7,493.0000	9,790.0000	30.655	0	0	0
03/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	19,900.0000	14,967.0000	(24.789)	0	0	0
03/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	71.0000	108.0000	52.113	0	0	0
03/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	70,579.0000	63,384.0000	(10.194)	0	0	100
03/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	10,277.0000	6,995.0000	(31.935)	0	0	0
03/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	16,495.0000	20,443.0000	23.935	0	0	0
03/07/2006	R157	2006/11/02			Bond Future	8.7200	8.5790	(1.617)	0.0000	0.0000	0
03/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	59,316.0000	51,019.0000	(13.988)	0	0	0
03/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	564.0000	850.0000	50.709	0	0	0
03/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	77,521.0000	86,219.0000	11.220	0	0	0
03/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	5,778.0000	7,736.0000	33.887	0	0	0
03/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	10,703.0000	13,735.0000	28.329	0	0	0
03/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	5,835.0000	4,278.0000	(26.684)	0	0	0
03/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	63,297.0000	71,415.0000	12.825	0	0	0
03/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	45,319.0000	38,095.0000	(15.940)	0	0	0
03/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	153,876.0000	143,669.0000	(6.633)	0	0	0
03/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,713.0000	3,817.0000	40.693	0	0	0
03/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	8,503.0000	6,365.0000	(25.144)	0	0	0
03/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	223.0000	347.0000	55.605	0	0	0
03/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	75,540.0000	66,389.0000	(12.114)	0	0	158
03/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	113,096.0000	103,127.0000	(8.815)	0	0	0
03/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	80.0000	128.0000	60.000	0	0	0
03/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	17,689.0000	21,901.0000	23.811	0	0	0
03/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,295.0000	1,886.0000	45.637	0	0	0
03/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	133,188.0000	123,057.0000	(7.607)	0	0	0
03/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	33,738.0000	27,695.0000	(17.912)	0	0	117
03/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	93,784.0000	84,120.0000	(10.305)	0	0	0
03/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	12,275.0000	9,393.0000	(23.479)	0	0	0
03/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	49,857.0000	57,230.0000	14.788	0	0	0
03/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	17,498.0000	13,699.0000	(21.711)	0	0	0
03/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	37,540.0000	43,996.0000	17.198	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
03/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	26,768.0000	32,151.0000	20.110	0	0	0
03/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	24,600.0000	19,728.0000	(19.805)	0	0	0
03/07/2006	R157	2007/02/01			Bond Future	8.7280	8.6000	(1.467)	0.0000	0.0000	0
03/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	22,533.0000	19,375.0000	(14.015)	0	0	0
03/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,270.0000	6,496.0000	23.264	0	0	0
03/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	132,233.0000	123,674.0000	(6.473)	0	0	0
03/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	58,706.0000	64,634.0000	10.098	0	0	0
03/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	65,962.0000	59,315.0000	(10.077)	0	0	0
03/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,269.0000	4,092.0000	25.176	0	0	0
03/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	70,953.0000	77,406.0000	9.095	0	0	0
03/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	13,115.0000	15,554.0000	18.597	0	0	0
03/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	79,813.0000	72,471.0000	(9.199)	0	0	0
03/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	96,112.0000	88,253.0000	(8.177)	0	0	0
03/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,940.0000	2,467.0000	27.165	0	0	0
03/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	113,651.0000	105,388.0000	(7.271)	0	0	0
03/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	17,943.0000	15,311.0000	(14.669)	0	0	0
03/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,146.0000	9,890.0000	21.409	0	0	0
03/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	14,308.0000	12,125.0000	(15.257)	0	0	0
03/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	83,847.0000	90,750.0000	8.233	0	0	0
03/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	53,929.0000	48,026.0000	(10.946)	0	0	0
03/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	19,554.0000	22,737.0000	16.278	0	0	0
03/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	27,461.0000	31,396.0000	14.329	0	0	0
03/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	43,705.0000	38,555.0000	(11.784)	0	0	0
03/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	28,196.0000	24,439.0000	(13.325)	0	0	0
03/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	47,219.0000	52,548.0000	11.286	0	0	0
03/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	34,106.0000	29,691.0000	(12.945)	0	0	0
03/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	35,659.0000	40,330.0000	13.099	0	0	0
03/07/2006	R186	2006/08/03			Bond Future	8.3700	8.2370	(1.589)	0.0000	0.0000	63
03/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	13,374.0000	19,410.0000	45.132	0	0	0
03/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	27,702.0000	37,201.0000	34.290	0	0	0
03/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	93,684.0000	108,259.0000	15.558	0	0	0
03/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	13,235.0000	7,650.0000	(42.199)	0	0	0
03/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,240.0000	948.0000	(57.679)	0	0	0
03/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	69,911.0000	83,702.0000	19.727	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
03/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	26,970.0000	17,923.0000	(33.545)	0	0	0
03/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	170,329.0000	155,246.0000	(8.855)	0	0	0
03/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	5,761.0000	2,863.0000	(50.304)	0	0	0
03/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	793.0000	284.0000	(64.187)	0	0	0
03/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	104,313.0000	89,379.0000	(14.317)	0	0	0
03/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	205,307.0000	190,223.0000	(7.347)	0	0	0
03/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	136,642.0000	121,570.0000	(11.030)	0	0	0
03/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	47,304.0000	59,489.0000	25.759	0	0	0
03/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	10.0000	23.0000	130.000	0	0	0
03/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	152.0000	302.0000	98.684	0	0	0
03/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	73,966.0000	59,749.0000	(19.221)	0	0	0
03/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	47,355.0000	35,101.0000	(25.877)	0	0	0
03/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	4,663.0000	7,493.0000	60.691	0	0	0
03/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,102.0000	1,969.0000	78.675	0	0	0
03/07/2006	R186	2006/11/02			Bond Future	8.3720	8.2480	(1.481)	0.0000	0.0000	0
03/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	31,656.0000	37,997.0000	20.031	0	0	0
03/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	45,395.0000	37,770.0000	(16.797)	0	0	0
03/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	46,296.0000	54,237.0000	17.153	0	0	0
03/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	32,135.0000	26,110.0000	(18.749)	0	0	0
03/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,253.0000	226,343.0000	(5.790)	0	0	0
03/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	170,292.0000	156,723.0000	(7.968)	0	0	0
03/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	102.0000	158.0000	54.902	0	0	0
03/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	879.0000	1,277.0000	45.279	0	0	0
03/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	63,494.0000	72,851.0000	14.737	0	0	0
03/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	82,508.0000	93,036.0000	12.760	0	0	0
03/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	22,410.0000	17,800.0000	(20.571)	0	0	0
03/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	15,434.0000	11,995.0000	(22.282)	0	0	0
03/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	320.0000	480.0000	50.000	0	0	0
03/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,140.0000	3,006.0000	40.467	0	0	0
03/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	138,102.0000	125,002.0000	(9.486)	0	0	0
03/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,444.0000	190,637.0000	(6.753)	0	0	0
03/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,304.0000	7,093.0000	33.729	0	0	0
03/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	83,584.0000	72,710.0000	(13.010)	0	0	0

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03/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	10,949.0000	14,042.0000	28.249	0	0	0
03/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	109,025.0000	96,846.0000	(11.171)	0	0	0
03/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	19,628.0000	24,296.0000	23.782	0	0	0
03/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	62,284.0000	52,985.0000	(14.930)	0	0	0
03/07/2006	R186	2007/02/01			Bond Future	8.3740	8.2490	(1.493)	0.0000	0.0000	0
03/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	63,060.0000	55,719.0000	(11.641)	0	0	0
03/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	50,298.0000	44,044.0000	(12.434)	0	0	0
03/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	35,990.0000	41,482.0000	15.260	0	0	0
03/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	49,182.0000	55,832.0000	13.521	0	0	0
03/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,923.0000	2,476.0000	28.757	0	0	0
03/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	240,574.0000	227,136.0000	(5.586)	0	0	0
03/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	31,761.0000	27,359.0000	(13.860)	0	0	0
03/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,908.0000	7,364.0000	24.645	0	0	0
03/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	78,603.0000	70,105.0000	(10.811)	0	0	0
03/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	174,385.0000	161,850.0000	(7.188)	0	0	0
03/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	40,017.0000	34,748.0000	(13.167)	0	0	0
03/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	80,642.0000	89,364.0000	10.816	0	0	0
03/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	64,152.0000	71,889.0000	12.060	0	0	0
03/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	98,235.0000	107,824.0000	9.761	0	0	0
03/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,465.0000	4,388.0000	26.638	0	0	0
03/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	206,381.0000	193,314.0000	(6.331)	0	0	0
03/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	144,848.0000	133,028.0000	(8.160)	0	0	0
03/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,571.0000	11,741.0000	22.673	0	0	0
03/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	24,929.0000	29,244.0000	17.309	0	0	0
03/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	97,324.0000	87,648.0000	(9.942)	0	0	0
03/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,128.0000	19,313.0000	19.748	0	0	0
03/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	119,395.0000	108,588.0000	(9.051)	0	0	0
03/07/2006	R194	2006/08/03			Bond Future	8.5800	8.4550	(1.457)	0.0000	0.0000	208
03/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	27,105.0000	25,284.0000	(6.718)	0	0	0
03/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	15,883.0000	14,066.0000	(11.440)	0	0	0
03/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
03/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	38.0000	67.0000	76.316	0	0	0
03/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	6,784.0000	8,265.0000	21.831	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
03/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	23,345.0000	21,524.0000	(7.800)	0	0	0
03/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	12,212.0000	10,420.0000	(14.674)	0	0	0
03/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	698.0000	358.0000	(48.711)	0	0	0
03/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	19,603.0000	17,783.0000	(9.284)	0	0	0
03/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	8,699.0000	7,012.0000	(19.393)	0	0	0
03/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
03/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	213.0000	347.0000	62.911	0	0	0
03/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,056.0000	5,227.0000	28.871	0	0	0
03/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	781.0000	1,167.0000	49.424	0	0	0
03/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	5,598.0000	4,163.0000	(25.634)	0	0	0
03/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,587.0000	937.0000	(40.958)	0	0	0
03/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,052.0000	2,819.0000	37.378	0	0	0
03/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	3,216.0000	2,163.0000	(32.743)	0	0	0
03/07/2006	R194	2006/11/02			Bond Future	8.7370	8.5960	(1.614)	0.0000	0.0000	0
03/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,792.0000	11,253.0000	(12.031)	0	0	0
03/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,895.0000	23,167.0000	(6.941)	0	0	0
03/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	16.0000	26.0000	62.500	0	0	0
03/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,620.0000	13,983.0000	(10.480)	0	0	0
03/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	43.0000	66.0000	53.488	0	0	0
03/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,745.0000	20,030.0000	(7.887)	0	0	0
03/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	541.0000	739.0000	36.599	0	0	0
03/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,214.0000	8,812.0000	(13.726)	0	0	0
03/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	105.0000	155.0000	47.619	0	0	0
03/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,085.0000	1,421.0000	30.968	0	0	0
03/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,642.0000	16,955.0000	(9.049)	0	0	0
03/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	232.0000	333.0000	43.534	0	0	0
03/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,075.0000	26,341.0000	(6.176)	0	0	0
03/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,276.0000	29,539.0000	(5.554)	0	0	0
03/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,493.0000	32,756.0000	(5.036)	0	0	0
03/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
03/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
03/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,084.0000	5,039.0000	(17.176)	0	0	0
03/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,161.0000	3,854.0000	21.923	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
03/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,931.0000	2,435.0000	26.100	0	0	0
03/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,950.0000	6,717.0000	(15.509)	0	0	0
03/07/2006	R194	2007/02/01			Bond Future	8.8700	8.7140	(1.759)	0.0000	0.0000	0
03/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,917.0000	15,495.0000	(8.406)	0	0	0
03/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,753.0000	20,251.0000	(6.905)	0	0	0
03/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	502.0000	643.0000	28.088	0	0	0
03/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	190.0000	252.0000	32.632	0	0	0
03/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,569.0000	11,297.0000	(10.120)	0	0	0
03/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,262.0000	1,554.0000	23.138	0	0	0
03/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	314.0000	410.0000	30.573	0	0	0
03/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	63.0000	86.0000	36.508	0	0	0
03/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,389.0000	27,839.0000	(5.274)	0	0	0
03/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,299.0000	17,830.0000	(7.612)	0	0	0
03/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,811.0000	25,270.0000	(5.748)	0	0	0
03/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	111.0000	150.0000	35.135	0	0	0
03/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,693.0000	9,522.0000	(10.951)	0	0	0
03/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,262.0000	22,736.0000	(6.290)	0	0	0
03/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	34.0000	47.0000	38.235	0	0	0
03/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	774.0000	977.0000	26.227	0	0	0
03/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,926.0000	2,319.0000	20.405	0	0	0
03/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,630.0000	13,270.0000	(9.296)	0	0	0
03/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,569.0000	6,622.0000	(12.512)	0	0	0
03/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,855.0000	4,471.0000	15.979	0	0	0
03/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,808.0000	3,311.0000	17.913	0	0	0
03/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,043.0000	7,984.0000	(11.711)	0	0	0
03/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,121.0000	5,849.0000	14.216	0	0	0
03/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,323.0000	5,487.0000	(13.222)	0	0	0
03/07/2006	R201	2006/08/03			Bond Future	8.6800	8.5610	(1.371)	0.0000	0.0000	26
03/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	8,501.0000	5,394.0000	(36.549)	0	0	0
03/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	12,607.0000	16,529.0000	31.110	0	0	0
03/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	16,337.0000	11,627.0000	(28.830)	0	0	0
03/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	56,715.0000	49,729.0000	(12.318)	0	0	0
03/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,680.0000	7,999.0000	40.827	0	0	0
03/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	55.0000	98.0000	78.182	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
03/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	3,862.0000	2,143.0000	(44.511)	0	0	0
03/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	22,454.0000	27,764.0000	23.648	0	0	0
03/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	422.0000	698.0000	65.403	0	0	0
03/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	41,456.0000	34,703.0000	(16.290)	0	0	0
03/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	6.0000	11.0000	83.333	0	0	0
03/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	72,592.0000	65,568.0000	(9.676)	0	0	0
03/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,559.0000	748.0000	(52.021)	0	0	0
03/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	34,367.0000	40,585.0000	18.093	0	0	0
03/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,896.0000	2,891.0000	52.479	0	0	0
03/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	27,597.0000	21,563.0000	(21.865)	0	0	0
03/07/2006	R201	2006/11/02			Bond Future	8.7130	8.5930	(1.377)	0.0000	0.0000	0
03/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	30,022.0000	34,339.0000	14.379	0	0	0
03/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	14,230.0000	17,028.0000	19.663	0	0	0
03/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	26,563.0000	22,437.0000	(15.533)	0	0	0
03/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	13,708.0000	11,100.0000	(19.025)	0	0	0
03/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	59,579.0000	53,387.0000	(10.393)	0	0	0
03/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	19,355.0000	16,018.0000	(17.241)	0	0	0
03/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	21,478.0000	25,065.0000	16.701	0	0	0
03/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,241.0000	2,973.0000	32.664	0	0	0
03/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	46,781.0000	41,153.0000	(12.031)	0	0	0
03/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	9,575.0000	7,595.0000	(20.679)	0	0	0
03/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	191.0000	274.0000	43.455	0	0	0
03/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	39,823.0000	44,767.0000	12.415	0	0	0
03/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,723.0000	6,020.0000	27.461	0	0	0
03/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	69.0000	102.0000	47.826	0	0	0
03/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	105,113.0000	98,272.0000	(6.508)	0	0	0
03/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	121,455.0000	114,563.0000	(5.675)	0	0	0
03/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	73,986.0000	67,453.0000	(8.830)	0	0	0
03/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,081.0000	1,473.0000	36.263	0	0	0
03/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	476.0000	666.0000	39.916	0	0	0
03/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	89,241.0000	82,506.0000	(7.547)	0	0	0
03/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	35,721.0000	30,806.0000	(13.759)	0	0	0
03/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	8,663.0000	10,672.0000	23.191	0	0	0
03/07/2006	R201	2007/02/01			Bond Future	8.7320	8.6100	(1.397)	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
03/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	35,829.0000	31,919.0000	(10.913)	0	0	0
03/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	22,696.0000	25,665.0000	13.082	0	0	0
03/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	29,016.0000	25,636.0000	(11.649)	0	0	0
03/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,026.0000	33,525.0000	11.653	0	0	0
03/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	16,403.0000	18,824.0000	14.759	0	0	0
03/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,174.0000	8,544.0000	19.097	0	0	0
03/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	64,294.0000	58,785.0000	(8.568)	0	0	0
03/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	23,402.0000	20,515.0000	(12.337)	0	0	0
03/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	18,779.0000	16,338.0000	(12.999)	0	0	0
03/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	38,302.0000	42,294.0000	10.422	0	0	0
03/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,106.0000	1,388.0000	25.497	0	0	0
03/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	43,934.0000	39,476.0000	(10.147)	0	0	0
03/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	120,721.0000	114,125.0000	(5.464)	0	0	0
03/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	11,203.0000	13,080.0000	16.754	0	0	0
03/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,323.0000	51,761.0000	9.378	0	0	0
03/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,874.0000	2,321.0000	23.853	0	0	0
03/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	53,394.0000	48,393.0000	(9.366)	0	0	0
03/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,764.0000	5,748.0000	20.655	0	0	0
03/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	77,085.0000	71,190.0000	(7.647)	0	0	0
03/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	105,436.0000	99,005.0000	(6.099)	0	0	0
03/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	90,847.0000	84,646.0000	(6.826)	0	0	0
03/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,047.0000	3,725.0000	22.251	0	0	0
03/07/2006	R203	2006/08/03			Bond Future	8.6640	8.5430	(1.397)	0.0000	0.0000	111
03/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	979.0000	1,855.0000	89.479	0	0	0
03/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	124,565.0000	116,162.0000	(6.746)	0	0	0
03/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	65,959.0000	57,571.0000	(12.717)	0	0	0
03/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	30,137.0000	22,610.0000	(24.976)	0	0	0
03/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	85,017.0000	76,615.0000	(9.883)	0	0	0
03/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	104,552.0000	96,149.0000	(8.037)	0	0	0
03/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	11,972.0000	17,381.0000	45.180	0	0	0
03/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	15,635.0000	10,002.0000	(36.028)	0	0	0
03/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	4,222.0000	6,993.0000	65.632	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
03/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	11.0000	26.0000	136.364	0	0	0
03/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	6,059.0000	3,064.0000	(49.431)	0	0	0
03/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	139.0000	295.0000	112.230	0	0	0
03/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	47,471.0000	39,224.0000	(17.373)	0	0	0
03/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,616.0000	598.0000	(62.995)	0	0	0
03/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	24,449.0000	31,834.0000	30.206	0	0	0
03/07/2006	R203	2006/11/02			Bond Future	8.6940	8.5690	(1.438)	0.0000	0.0000	0
03/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	106.0000	179.0000	68.868	0	0	0
03/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	5,557.0000	7,686.0000	38.312	0	0	0
03/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	144,950.0000	136,412.0000	(5.890)	0	0	0
03/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	27.0000	47.0000	74.074	0	0	0
03/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	124,800.0000	116,278.0000	(6.829)	0	0	0
03/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
03/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6.0000	11.0000	83.333	0	0	0
03/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	68,088.0000	60,089.0000	(11.748)	0	0	0
03/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	165,603.0000	157,062.0000	(5.158)	0	0	0
03/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,026.0000	1,570.0000	53.021	0	0	0
03/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	105,183.0000	96,714.0000	(8.052)	0	0	0
03/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	14,494.0000	10,768.0000	(25.707)	0	0	0
03/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	51,275.0000	43,892.0000	(14.399)	0	0	0
03/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	86,200.0000	77,875.0000	(9.658)	0	0	0
03/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,557.0000	3,716.0000	45.327	0	0	0
03/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	356.0000	573.0000	60.955	0	0	0
03/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	23,962.0000	18,825.0000	(21.438)	0	0	0
03/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	36,358.0000	29,945.0000	(17.638)	0	0	0
03/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	10,661.0000	14,067.0000	31.948	0	0	0
03/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	18,289.0000	23,105.0000	26.333	0	0	0
03/07/2006	R203	2007/02/01			Bond Future	8.7110	8.5850	(1.446)	0.0000	0.0000	0
03/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	105,373.0000	97,216.0000	(7.741)	0	0	0
03/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	143,942.0000	135,531.0000	(5.843)	0	0	0
03/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,165.0000	4,240.0000	33.965	0	0	0
03/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	124,312.0000	115,987.0000	(6.697)	0	0	0
03/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	323.0000	474.0000	46.749	0	0	0
03/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,754.0000	12,332.0000	26.430	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
03/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	164,158.0000	155,707.0000	(5.148)	0	0	0
03/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	752.0000	1,072.0000	42.553	0	0	0
03/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	126.0000	192.0000	52.381	0	0	0
03/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	87,307.0000	79,443.0000	(9.007)	0	0	0
03/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	45.0000	70.0000	55.556	0	0	0
03/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	70,377.0000	62,975.0000	(10.518)	0	0	0
03/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	41,253.0000	35,354.0000	(14.300)	0	0	0
03/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	54,911.0000	48,167.0000	(12.282)	0	0	0
03/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,762.0000	7,495.0000	30.076	0	0	0
03/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,608.0000	2,221.0000	38.122	0	0	0
03/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,970.0000	27,575.0000	20.048	0	0	0
03/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	32,338.0000	37,944.0000	17.336	0	0	0
03/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,366.0000	16,494.0000	(19.012)	0	0	0
03/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	13,261.0000	10,390.0000	(21.650)	0	0	0
03/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,687.0000	24,774.0000	(16.549)	0	0	0
03/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	15,436.0000	18,999.0000	23.082	0	0	0
03/07/2006	R204	2006/08/03			Bond Future	8.6490	8.5320	(1.353)	0.0000	0.0000	83
03/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	608.0000	994.0000	63.487	0	0	0
03/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	49,328.0000	41,173.0000	(16.532)	0	0	0
03/07/2006	R204	2006/11/02			Bond Future	8.6740	8.5550	(1.372)	0.0000	0.0000	0
03/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	15,849.0000	12,790.0000	(19.301)	0	0	0
03/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	22,484.0000	18,534.0000	(17.568)	0	0	0
03/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	38,800.0000	44,310.0000	14.201	0	0	0
03/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	18,730.0000	22,366.0000	19.413	0	0	0
03/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	27,903.0000	32,523.0000	16.557	0	0	0
03/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	31,297.0000	26,363.0000	(15.765)	0	0	0
03/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,018.0000	3,994.0000	32.339	0	0	0
03/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	636.0000	888.0000	39.623	0	0	0
03/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	72,396.0000	64,802.0000	(10.490)	0	0	0
03/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	131,028.0000	122,567.0000	(6.457)	0	0	0
03/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	90,767.0000	82,721.0000	(8.864)	0	0	0
03/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,452.0000	1,976.0000	36.088	0	0	0
03/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	110,411.0000	102,094.0000	(7.533)	0	0	0
03/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	252.0000	361.0000	43.254	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
03/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	42,517.0000	36,582.0000	(13.959)	0	0	0
03/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,311.0000	8,028.0000	27.206	0	0	0
03/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	11,499.0000	14,134.0000	22.915	0	0	0
03/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	56,262.0000	49,409.0000	(12.181)	0	0	0
03/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	90.0000	132.0000	46.667	0	0	0
03/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	152,422.0000	143,894.0000	(5.595)	0	0	0
03/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	29.0000	43.0000	48.276	0	0	0
03/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	174,489.0000	165,934.0000	(4.903)	0	0	0
03/07/2006	R204	2007/02/01			Bond Future	8.6870	8.5670	(1.381)	0.0000	0.0000	0
03/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	27,722.0000	24,294.0000	(12.366)	0	0	0
03/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	39,045.0000	43,539.0000	11.510	0	0	0
03/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	49,500.0000	54,603.0000	10.309	0	0	0
03/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	34,607.0000	30,568.0000	(11.671)	0	0	0
03/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	43,003.0000	38,302.0000	(10.932)	0	0	0
03/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,661.0000	33,493.0000	12.919	0	0	0
03/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	53,105.0000	47,711.0000	(10.157)	0	0	0
03/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	132,476.0000	124,522.0000	(6.004)	0	0	0
03/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	21,529.0000	24,668.0000	14.580	0	0	0
03/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	65,059.0000	58,972.0000	(9.356)	0	0	0
03/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	113,327.0000	105,677.0000	(6.750)	0	0	0
03/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,007.0000	4,889.0000	22.011	0	0	0
03/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,447.0000	3,026.0000	23.662	0	0	0
03/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,424.0000	88,176.0000	(7.596)	0	0	0
03/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,289.0000	7,574.0000	20.433	0	0	0
03/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,943.0000	72,201.0000	(8.540)	0	0	0
03/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,485.0000	11,275.0000	18.872	0	0	0
03/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	14,783.0000	17,228.0000	16.539	0	0	0
03/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	173,877.0000	165,560.0000	(4.783)	0	0	0
03/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	152,706.0000	144,536.0000	(5.350)	0	0	0
03/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	798.0000	1,014.0000	27.068	0	0	0
03/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,430.0000	1,792.0000	25.315	0	0	0
03/07/2006	R207	2006/08/03			Bond Future	8.6190	8.5040	(1.334)	0.0000	0.0000	0
03/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	247.0000	480.0000	94.332	0	0	0
03/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	46,899.0000	38,708.0000	(17.465)	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
03/07/2006	R207	2006/11/02			Bond Future	8.6410	8.5240	(1.354)	0.0000	0.0000	0
03/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	48,259.0000	40,237.0000	(16.623)	0	0	0
03/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	67,462.0000	59,077.0000	(12.429)	0	0	0
03/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	129,556.0000	121,081.0000	(6.542)	0	0	0
03/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	69.0000	159.0000	130.435	0	0	0
03/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	453.0000	906.0000	100.000	0	0	0
03/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	7.0000	18.0000	157.143	0	0	0
03/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	27,701.0000	35,021.0000	26.425	0	0	0
03/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	151,470.0000	142,996.0000	(5.595)	0	0	0
03/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
03/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,023.0000	3,524.0000	74.197	0	0	0
03/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,369.0000	1,214.0000	(48.755)	0	0	0
03/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	87,543.0000	79,079.0000	(9.668)	0	0	0
03/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	108,251.0000	99,777.0000	(7.828)	0	0	0
03/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	30,779.0000	23,805.0000	(22.658)	0	0	0
03/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7,180.0000	4,348.0000	(39.443)	0	0	0
03/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,611.0000	11,550.0000	(30.468)	0	0	0
03/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,384.0000	9,798.0000	53.477	0	0	0
03/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	14,977.0000	20,620.0000	37.678	0	0	0
03/07/2006	R207	2007/02/01			Bond Future	8.6510	8.5320	(1.376)	0.0000	0.0000	0
03/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	108,897.0000	100,767.0000	(7.466)	0	0	0
03/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	150,725.0000	142,284.0000	(5.600)	0	0	0
03/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,070.0000	1,469.0000	37.290	0	0	0
03/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	13,020.0000	10,321.0000	(20.730)	0	0	0
03/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,409.0000	43,240.0000	15.587	0	0	0
03/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,200.0000	2,938.0000	33.545	0	0	0
03/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	196.0000	284.0000	44.898	0	0	0
03/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	7,358.0000	9,317.0000	26.624	0	0	0
03/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,548.0000	81,757.0000	(8.700)	0	0	0
03/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	12,093.0000	14,932.0000	23.476	0	0	0
03/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	129,360.0000	121,027.0000	(6.442)	0	0	0
03/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,405.0000	48,834.0000	(11.860)	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
03/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	73.0000	109.0000	49.315	0	0	0
03/07/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	71,604.0000	64,327.0000	(10.163)	0	0	0
03/07/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	41,283.0000	35,592.0000	(13.785)	0	0	0
03/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	172,861.0000	164,368.0000	(4.913)	0	0	0
03/07/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	478.0000	676.0000	41.423	0	0	0
03/07/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	4,176.0000	5,429.0000	30.005	0	0	0
03/07/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	27,106.0000	31,969.0000	17.941	0	0	0
03/07/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	18,640.0000	22,476.0000	20.579	0	0	0
03/07/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	20,094.0000	16,427.0000	(18.249)	0	0	0
03/07/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	29,483.0000	24,788.0000	(15.924)	0	0	0

Grand Total: **3,167**