

Derivatives High/Low Report

High/Low for 02/08/2006

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
02/08/2006	GOVI 2006/08/03			jGovi	230.9510	230.9510	-	0.0000	0.0000	0
02/08/2006	GOVI 2006/08/03	230.00	Call	jGovi	9,850.0000	9,579.0000	(2.751)	0	0	0
02/08/2006	GOVI 2006/08/03	230.00	Put	jGovi	340.0000	69.0000	(79.706)	0	0	0
02/08/2006	GOVI 2006/11/02			jGovi	235.5230	235.5230	-	0.0000	0.0000	886
02/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	3,022.0000	2,968.0000	(1.787)	0	0	0
02/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	58,252.0000	58,198.0000	(0.093)	0	0	0
02/08/2006	GOVI 2007/02/01			jGovi	240.6030	240.6030	-	0.0000	0.0000	0
02/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	107,430.0000	107,412.0000	(0.017)	0	0	0
02/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,400.0000	1,382.0000	(1.286)	0	0	0
02/08/2006	J153 2010/08/31			jSwap	8.9820	8.9610	(0.234)	0.0000	0.0000	0
02/08/2006	J157 2015/09/15			jSwap	8.9810	8.9650	(0.178)	0.0000	0.0000	0
02/08/2006	J186 2026/12/21			jSwap	8.7780	8.7720	(0.068)	0.0000	0.0000	0
02/08/2006	J194 2008/02/28			jSwap	8.5530	8.5490	(0.047)	0.0000	0.0000	0
02/08/2006	J201 2014/12/22			jSwap	9.0810	9.0660	(0.165)	0.0000	0.0000	0
02/08/2006	J203 2017/09/15			jSwap	8.9190	8.9050	(0.157)	0.0000	0.0000	0
02/08/2006	J204 2018/12/21			jSwap	8.9360	8.9230	(0.145)	0.0000	0.0000	0

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02/08/2006	J207	2020/01/15			jSwap	8.9140	8.9020	(0.135)	0.0000	0.0000	0
02/08/2006	JBAR	2005/12/21			jBar	7.9210	7.9540	0.417	0.0000	0.0000	0
02/08/2006	JFRA	2006/08/03			jFra	7.9410	7.9610	0.252	0.0000	0.0000	0
02/08/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/08/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,300.0000	2,349.0000	2.130	0	0	0
02/08/2006	JFRA	2006/11/02			jFra	8.6390	8.6270	(0.139)	0.0000	0.0000	0
02/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	9.0000	9.0000	-	0	0	0
02/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,009.0000	3,980.0000	(0.723)	0	0	0
02/08/2006	JFRA	2007/02/01			jFra	9.0150	9.0020	(0.144)	0.0000	0.0000	0
02/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	88.0000	90.0000	2.273	0	0	0
02/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,782.0000	3,752.0000	(0.793)	0	0	0
02/08/2006	JFRA	2007/05/03			jFra	9.2320	9.2190	(0.141)	0.0000	0.0000	0
02/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,362.0000	4,332.0000	(0.688)	0	0	0
02/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	141.0000	143.0000	1.418	0	0	0
02/08/2006	JFRA	2007/08/02			jFra	9.2680	9.2680	-	0.0000	0.0000	0
02/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,531.0000	4,530.0000	(0.022)	0	0	0
02/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	223.0000	222.0000	(0.448)	0	0	0
02/08/2006	JFRA	2007/11/01			jFra	9.2980	9.2950	(0.032)	0.0000	0.0000	0
02/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,015.0000	5,007.0000	(0.160)	0	0	0
02/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	305.0000	305.0000	-	0	0	0
02/08/2006	JFRA	2008/02/07			jFra	9.2990	9.3090	0.108	0.0000	0.0000	0
02/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,400.0000	22,365.0000	(0.156)	0	0	0
02/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,803.0000	26,795.0000	(0.030)	0	0	0
02/08/2006	JN02	2006/08/03			jNote	8.9850	8.9850	-	0.0000	0.0000	0
02/08/2006	JN02	2006/08/03	7.25	Call	Option on jNote	31,694.0000	31,694.0000	-	0	0	0
02/08/2006	JN02	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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02/08/2006	JN02	2006/11/02			jNote	9.1700	9.1650	(0.055)	0.0000	0.0000	0
02/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,857.0000	35,756.0000	(0.282)	0	0	0
02/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	889.0000	876.0000	(1.462)	0	0	0
02/08/2006	JN05	2006/08/03			jNote	9.1260	9.1050	(0.230)	0.0000	0.0000	0
02/08/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2006	JN05	2006/08/03	7.25	Call	Option on jNote	74,823.0000	74,005.0000	(1.093)	0	0	0
02/08/2006	JN05	2006/11/02			jNote	9.1970	9.1700	(0.294)	0.0000	0.0000	0
02/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	5.0000	5.0000	-	0	0	0
02/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	77,422.0000	76,378.0000	(1.348)	0	0	0
02/08/2006	JN10	2006/08/03			jNote	8.9610	8.9460	(0.167)	0.0000	0.0000	0
02/08/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2006	JN10	2006/08/03	7.25	Call	Option on jNote	111,917.0000	111,018.0000	(0.803)	0	0	0
02/08/2006	JN10	2006/11/02			jNote	8.9900	8.9730	(0.189)	0.0000	0.0000	0
02/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	113,523.0000	112,507.0000	(0.895)	0	0	0
02/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2006	JROD	2006/08/31			jRod	7.2760	7.2750	(0.014)	0.0000	0.0000	0
02/08/2006	JROD	2006/09/29			jRod	7.5470	7.5540	0.093	0.0000	0.0000	0
02/08/2006	JROD	2006/10/31			jRod	7.9080	7.9280	0.253	0.0000	0.0000	0
02/08/2006	JROD	2006/11/30			jRod	7.7520	7.7660	0.181	0.0000	0.0000	0
02/08/2006	JROD	2006/12/29			jRod	7.9950	8.0120	0.213	0.0000	0.0000	0
02/08/2006	JROD	2007/01/31			jRod	8.2520	8.2720	0.242	0.0000	0.0000	0
02/08/2006	JROD	2007/02/28			jRod	8.0600	8.0750	0.186	0.0000	0.0000	0

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02/08/2006	R153	2006/08/03			Bond Future	8.6400	8.6170	(0.266)	0.0000	0.0000	944
02/08/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	5,330.0000	4,383.0000	(17.767)	0	0	0
02/08/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	174.0000	72.0000	(58.621)	0	0	0
02/08/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	446.0000	291.0000	(34.753)	0	0	0
02/08/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	3,757.0000	2,757.0000	(26.617)	0	0	0
02/08/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	346.0000	54.0000	(84.393)	0	0	0
02/08/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	4,377.0000	4,929.0000	12.611	0	0	0
02/08/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	14,437.0000	13,592.0000	(5.853)	0	0	0
02/08/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	33,284.0000	32,439.0000	(2.539)	0	0	0
02/08/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	56.0000	12.0000	(78.571)	0	0	0
02/08/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	7,061.0000	6,172.0000	(12.590)	0	0	0
02/08/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	62,289.0000	61,444.0000	(1.357)	0	0	0
02/08/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	42,854.0000	42,009.0000	(1.972)	0	0	100
02/08/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	23,812.0000	22,967.0000	(3.549)	0	0	0
02/08/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	52,522.0000	51,677.0000	(1.609)	0	0	0
02/08/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	13,125.0000	13,969.0000	6.430	0	0	0
02/08/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/08/2006	R153	2006/11/02			Bond Future	8.6930	8.6660	(0.311)	0.0000	0.0000	0
02/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,296.0000	12,713.0000	(4.385)	0	0	0
02/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,978.0000	9,490.0000	(4.891)	0	0	0
02/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	8,333.0000	8,685.0000	4.224	0	0	0
02/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,949.0000	12,395.0000	3.733	0	0	0
02/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	15,244.0000	14,615.0000	(4.126)	0	0	0
02/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,243.0000	13,637.0000	(4.255)	0	0	0
02/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	34,097.0000	33,221.0000	(2.569)	0	0	0
02/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,274.0000	4,491.0000	5.077	0	0	0
02/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,795.0000	7,101.0000	4.503	0	0	0
02/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	859.0000	918.0000	6.868	0	0	0
02/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,737.0000	19,019.0000	(3.638)	0	0	101

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02/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,539.0000	7,868.0000	4.364	0	0	0
02/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	42,531.0000	41,618.0000	(2.147)	0	0	0
02/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	276.0000	298.0000	7.971	0	0	0
02/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,092.0000	2,216.0000	5.927	0	0	0
02/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	26,399.0000	25,589.0000	(3.068)	0	0	0
02/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	28.0000	31.0000	10.714	0	0	0
02/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	51,456.0000	50,529.0000	(1.802)	0	0	0
02/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	60,584.0000	59,652.0000	(1.538)	0	0	0
02/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	95.0000	103.0000	8.421	0	0	0
02/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
02/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	69,848.0000	68,914.0000	(1.337)	0	0	0
02/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,349.0000	17,906.0000	3.211	0	0	0
02/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	79,218.0000	78,284.0000	(1.179)	0	0	0
02/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
02/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,527.0000	4,246.0000	(6.207)	0	0	0
02/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,787.0000	6,409.0000	(5.569)	0	0	0
02/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,598.0000	24,252.0000	2.771	0	0	0
02/08/2006	R153	2007/02/01			Bond Future	8.6930	8.6600	(0.380)	0.0000	0.0000	0
02/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,328.0000	17,853.0000	3.030	0	0	0
02/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,478.0000	14,929.0000	(3.547)	0	0	0
02/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	20,016.0000	19,364.0000	(3.257)	0	0	0
02/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,725.0000	14,182.0000	3.330	0	0	0
02/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,084.0000	12,505.0000	3.484	0	0	0
02/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	18,385.0000	17,768.0000	(3.356)	0	0	0
02/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,400.0000	11,931.0000	(3.782)	0	0	0
02/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	22,321.0000	22,925.0000	2.706	0	0	0
02/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,888.0000	13,327.0000	3.406	0	0	0
02/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	19,182.0000	18,548.0000	(3.305)	0	0	0
02/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,098.0000	2,217.0000	5.672	0	0	0
02/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,728.0000	40,774.0000	(2.286)	0	0	0
02/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,883.0000	28,075.0000	(2.797)	0	0	0
02/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,655.0000	22,933.0000	(3.052)	0	0	0
02/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,937.0000	34,050.0000	(2.539)	0	0	0
02/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,141.0000	9,492.0000	3.840	0	0	0
02/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,415.0000	48,419.0000	(2.016)	0	0	0

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02/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	719.0000	766.0000	6.537	0	0	0
02/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,258.0000	1,335.0000	6.121	0	0	0
02/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,756.0000	3,943.0000	4.979	0	0	0
02/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	57,483.0000	56,457.0000	(1.785)	0	0	0
02/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,073.0000	6,339.0000	4.380	0	0	0
02/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	65,841.0000	64,795.0000	(1.589)	0	0	0
02/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	392.0000	419.0000	6.888	0	0	0
02/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	74,419.0000	73,361.0000	(1.422)	0	0	0
02/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,846.0000	28,522.0000	2.428	0	0	0
02/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	203.0000	218.0000	7.389	0	0	0
02/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,928.0000	9,531.0000	(3.999)	0	0	0
02/08/2006	R157	2006/08/03			Bond Future	8.7480	8.7260	(0.251)	0.0000	0.0000	116
02/08/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	22.0000	2.0000	(90.909)	0	0	0
02/08/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	18,499.0000	16,854.0000	(8.892)	0	0	0
02/08/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	56,832.0000	55,207.0000	(2.859)	0	0	0
02/08/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
02/08/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	22,250.0000	20,621.0000	(7.321)	0	0	0
02/08/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	37,468.0000	35,843.0000	(4.337)	0	0	0
02/08/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	117,250.0000	115,625.0000	(1.386)	0	0	0
02/08/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	96,714.0000	95,089.0000	(1.680)	0	0	0
02/08/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	76,577.0000	74,953.0000	(2.121)	0	0	100
02/08/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	3,110.0000	1,476.0000	(52.540)	0	0	0
02/08/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	36,333.0000	37,958.0000	4.473	0	0	0
02/08/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	88.0000	16.0000	(81.818)	0	0	0
02/08/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	35.0000	0.0000	(100.000)	0	0	0
02/08/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	14,811.0000	13,115.0000	(11.451)	0	0	0
02/08/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	138,194.0000	136,569.0000	(1.176)	0	0	0
02/08/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	3,257.0000	3,248.0000	(0.276)	0	0	0
02/08/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	18,450.0000	20,040.0000	8.618	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
02/08/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R157	2006/11/02			Bond Future	8.7830	8.7830	-	0.0000	0.0000	5
02/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	156.0000	149.0000	(4.487)	0	0	0
02/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,411.0000	43,305.0000	(0.244)	0	0	0
02/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,694.0000	12,587.0000	(0.843)	0	0	0
02/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	78,575.0000	78,545.0000	(0.038)	0	0	158
02/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	14,156.0000	14,045.0000	(0.784)	0	0	0
02/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,152.0000	3,096.0000	(1.777)	0	0	0
02/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	97,497.0000	97,482.0000	(0.015)	0	0	0
02/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	6,835.0000	6,750.0000	(1.244)	0	0	0
02/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	461.0000	446.0000	(3.254)	0	0	0
02/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	61,238.0000	61,182.0000	(0.091)	0	0	0
02/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	45,997.0000	45,912.0000	(0.185)	0	0	0
02/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	117,235.0000	117,228.0000	(0.006)	0	0	0
02/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,232.0000	4,160.0000	(1.701)	0	0	0
02/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,933.0000	56,843.0000	(0.158)	0	0	0
02/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	33,289.0000	33,182.0000	(0.321)	0	0	117
02/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	46.0000	44.0000	(4.348)	0	0	0
02/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,376.0000	10,269.0000	(1.031)	0	0	0
02/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	15,748.0000	15,630.0000	(0.749)	0	0	0
02/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	158,355.0000	158,354.0000	(0.001)	0	0	0
02/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,244.0000	31,126.0000	(0.378)	0	0	0
02/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,685.0000	6,595.0000	(1.346)	0	0	0
02/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	20,935.0000	20,816.0000	(0.568)	0	0	0
02/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	31,081.0000	30,970.0000	(0.357)	0	0	0
02/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	71,371.0000	71,299.0000	(0.101)	0	0	0
02/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	23,313.0000	23,194.0000	(0.510)	0	0	0
02/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
02/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	137,558.0000	137,555.0000	(0.002)	0	0	0
02/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	28,980.0000	28,866.0000	(0.393)	0	0	0
02/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,201.0000	1,171.0000	(2.498)	0	0	0
02/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	11,336.0000	11,232.0000	(0.917)	0	0	0
02/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	35,616.0000	35,513.0000	(0.289)	0	0	0
02/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	15,713.0000	15,599.0000	(0.726)	0	0	0

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02/08/2006	R157	2007/02/01			Bond Future	8.7870	8.7600	(0.307)	0.0000	0.0000	0
02/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	67,063.0000	65,554.0000	(2.250)	0	0	0
02/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	65,386.0000	66,676.0000	1.973	0	0	0
02/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,057.0000	10,449.0000	3.898	0	0	0
02/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	78,254.0000	79,652.0000	1.786	0	0	0
02/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	21,233.0000	20,497.0000	(3.466)	0	0	0
02/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,011.0000	26,782.0000	2.964	0	0	0
02/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	16,535.0000	15,924.0000	(3.695)	0	0	0
02/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	98,559.0000	96,827.0000	(1.757)	0	0	0
02/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	53,247.0000	54,412.0000	2.188	0	0	0
02/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,557.0000	3,726.0000	4.751	0	0	0
02/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,126.0000	1,186.0000	5.329	0	0	0
02/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	39,255.0000	38,125.0000	(2.879)	0	0	0
02/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	43,464.0000	42,269.0000	(2.749)	0	0	0
02/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,857.0000	6,116.0000	4.422	0	0	0
02/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,061.0000	23,767.0000	3.061	0	0	0
02/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	41,981.0000	43,004.0000	2.437	0	0	0
02/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,055.0000	2,158.0000	5.012	0	0	0
02/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	27,116.0000	26,239.0000	(3.234)	0	0	0
02/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	116,596.0000	114,798.0000	(1.542)	0	0	0
02/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,774.0000	16,319.0000	3.455	0	0	0
02/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,508.0000	25,246.0000	3.011	0	0	0
02/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	135,577.0000	133,737.0000	(1.357)	0	0	0
02/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,570.0000	28,374.0000	2.916	0	0	0
02/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	81,682.0000	80,041.0000	(2.009)	0	0	0
02/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	41,325.0000	40,163.0000	(2.812)	0	0	0
02/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	54,308.0000	52,952.0000	(2.497)	0	0	0
02/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	37,255.0000	36,158.0000	(2.945)	0	0	0
02/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,873.0000	12,370.0000	(3.907)	0	0	0
02/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	33,461.0000	32,430.0000	(3.081)	0	0	0
02/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	30,855.0000	31,725.0000	2.820	0	0	0
02/08/2006	R186	2006/08/03			Bond Future	8.5010	8.4850	(0.188)	0.0000	0.0000	60
02/08/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	118,738.0000	116,972.0000	(1.487)	0	0	0
02/08/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	27,020.0000	28,732.0000	6.336	0	0	0
02/08/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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02/08/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	53,093.0000	54,859.0000	3.326	0	0	0
02/08/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,787.0000	2,585.0000	(46.000)	0	0	0
02/08/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	4,677.0000	4,241.0000	(9.322)	0	0	0
02/08/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	87,442.0000	85,676.0000	(2.020)	0	0	0
02/08/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	55.0000	1.0000	(98.182)	0	0	0
02/08/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	78,314.0000	80,080.0000	2.255	0	0	0
02/08/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	22,606.0000	20,732.0000	(8.290)	0	0	0
02/08/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	126.0000	17.0000	(86.508)	0	0	0
02/08/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	28,206.0000	26,410.0000	(6.367)	0	0	0
02/08/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
02/08/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	57,269.0000	55,504.0000	(3.082)	0	0	0
02/08/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	32.0000	2.0000	(93.750)	0	0	0
02/08/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	33,915.0000	32,143.0000	(5.225)	0	0	0
02/08/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	184,906.0000	183,140.0000	(0.955)	0	0	0
02/08/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	219,884.0000	218,118.0000	(0.803)	0	0	0
02/08/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	151,209.0000	149,443.0000	(1.168)	0	0	0
02/08/2006	R186	2006/11/02			Bond Future	8.5120	8.4950	(0.200)	0.0000	0.0000	53
02/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	66,393.0000	67,615.0000	1.841	0	0	0
02/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	14,793.0000	14,152.0000	(4.333)	0	0	0
02/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
02/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	255,634.0000	253,772.0000	(0.728)	0	0	0
02/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	93,142.0000	91,447.0000	(1.820)	0	0	0
02/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	22,673.0000	21,821.0000	(3.758)	0	0	0
02/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	5,034.0000	5,201.0000	3.317	0	0	0
02/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	48,283.0000	49,293.0000	2.092	0	0	0
02/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	33,926.0000	32,837.0000	(3.210)	0	0	0
02/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	68,984.0000	67,447.0000	(2.228)	0	0	0
02/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	49,352.0000	48,026.0000	(2.687)	0	0	0

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02/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	22,365.0000	22,947.0000	2.602	0	0	0
02/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	10,853.0000	11,179.0000	3.004	0	0	0
02/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	45,919.0000	44,639.0000	(2.788)	0	0	0
02/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	32,612.0000	33,386.0000	2.373	0	0	0
02/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	20,138.0000	20,675.0000	2.667	0	0	0
02/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	121,106.0000	119,312.0000	(1.481)	0	0	0
02/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	42.0000	44.0000	4.762	0	0	0
02/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	17,999.0000	18,490.0000	2.728	0	0	0
02/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	52,913.0000	51,542.0000	(2.591)	0	0	0
02/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	185,055.0000	183,198.0000	(1.003)	0	0	0
02/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	219,640.0000	217,779.0000	(0.847)	0	0	0
02/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	167.0000	174.0000	4.192	0	0	0
02/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	151,996.0000	150,155.0000	(1.211)	0	0	0
02/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,911.0000	1,980.0000	3.611	0	0	0
02/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	559.0000	581.0000	3.936	0	0	0
02/08/2006	R186	2007/02/01			Bond Future	8.5050	8.4860	(0.223)	0.0000	0.0000	0
02/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	51,990.0000	52,932.0000	1.812	0	0	0
02/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	84,238.0000	85,496.0000	1.493	0	0	0
02/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	52,534.0000	51,404.0000	(2.151)	0	0	0
02/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	849.0000	878.0000	3.416	0	0	0
02/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	253,898.0000	251,856.0000	(0.804)	0	0	0
02/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	67,430.0000	68,537.0000	1.642	0	0	0
02/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	32,163.0000	31,349.0000	(2.531)	0	0	0
02/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	41,204.0000	40,239.0000	(2.342)	0	0	0
02/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	17,436.0000	17,868.0000	2.478	0	0	0
02/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	128,132.0000	126,348.0000	(1.392)	0	0	0
02/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	63,566.0000	62,297.0000	(1.996)	0	0	0
02/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	10,467.0000	10,754.0000	2.742	0	0	0
02/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	40,914.0000	41,718.0000	1.965	0	0	0
02/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	104,230.0000	102,589.0000	(1.574)	0	0	0
02/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	69,787.0000	68,449.0000	(1.917)	0	0	0
02/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	83,744.0000	82,267.0000	(1.764)	0	0	0
02/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	26,732.0000	27,327.0000	2.226	0	0	0
02/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	5,655.0000	5,828.0000	3.059	0	0	0
02/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	35,845.0000	36,578.0000	2.045	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
02/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	155,332.0000	153,433.0000	(1.223)	0	0	0
02/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	38,341.0000	39,110.0000	2.006	0	0	0
02/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,202.0000	3,305.0000	3.217	0	0	0
02/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	66,618.0000	65,315.0000	(1.956)	0	0	0
02/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	186,078.0000	184,109.0000	(1.058)	0	0	0
02/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	219,019.0000	217,004.0000	(0.920)	0	0	0
02/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,704.0000	1,761.0000	3.345	0	0	0
02/08/2006	R194	2006/08/03			Bond Future	8.7050	8.6820	(0.264)	0.0000	0.0000	55
02/08/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	2,308.0000	1,939.0000	(15.988)	0	0	0
02/08/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	10,303.0000	9,969.0000	(3.242)	0	0	0
02/08/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
02/08/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	3,715.0000	3,377.0000	(9.098)	0	0	0
02/08/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	28,922.0000	28,588.0000	(1.155)	0	0	0
02/08/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	55.0000	20.0000	(63.636)	0	0	0
02/08/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,999.0000	2,651.0000	(11.604)	0	0	0
02/08/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	18.0000	3.0000	(83.333)	0	0	0
02/08/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	1,018.0000	1,107.0000	8.743	0	0	0
02/08/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	366.0000	120.0000	(67.213)	0	0	0
02/08/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	6,633.0000	6,299.0000	(5.035)	0	0	0
02/08/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	25,161.0000	24,827.0000	(1.327)	0	0	0
02/08/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	13,990.0000	13,656.0000	(2.387)	0	0	0
02/08/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	21,419.0000	21,086.0000	(1.555)	0	0	0
02/08/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	17,696.0000	17,362.0000	(1.887)	0	0	0
02/08/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/08/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	4,272.0000	4,603.0000	7.748	0	0	0
02/08/2006	R194	2006/11/02			Bond Future	8.8390	8.8070	(0.362)	0.0000	0.0000	0
02/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	8.0000	9.0000	12.500	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
02/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,298.0000	6,020.0000	(4.414)	0	0	0
02/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,135.0000	25,742.0000	(1.504)	0	0	0
02/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,727.0000	13,352.0000	(2.732)	0	0	0
02/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,121.0000	2,236.0000	5.422	0	0	0
02/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
02/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,533.0000	5,273.0000	(4.699)	0	0	0
02/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,415.0000	8,095.0000	(3.803)	0	0	0
02/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,590.0000	2,724.0000	5.174	0	0	0
02/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,141.0000	1,214.0000	6.398	0	0	0
02/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,963.0000	22,571.0000	(1.707)	0	0	0
02/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,929.0000	10,576.0000	(3.230)	0	0	0
02/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	546.0000	586.0000	7.326	0	0	0
02/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,817.0000	19,427.0000	(1.968)	0	0	0
02/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	25.0000	28.0000	12.000	0	0	0
02/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	221.0000	240.0000	8.597	0	0	0
02/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,348.0000	2,472.0000	5.281	0	0	0
02/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,908.0000	5,639.0000	(4.553)	0	0	0
02/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	72.0000	80.0000	11.111	0	0	0
02/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,715.0000	16,329.0000	(2.309)	0	0	0
02/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,324.0000	28,931.0000	(1.340)	0	0	0
02/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,529.0000	32,135.0000	(1.211)	0	0	0
02/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,747.0000	35,354.0000	(1.099)	0	0	0
02/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R194	2007/02/01			Bond Future	8.8760	8.8260	(0.563)	0.0000	0.0000	0
02/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,157.0000	5,871.0000	(4.645)	0	0	0
02/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,498.0000	14,048.0000	(3.104)	0	0	0
02/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,393.0000	4,607.0000	4.871	0	0	0
02/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	582.0000	632.0000	8.591	0	0	0
02/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,423.0000	3,606.0000	5.346	0	0	0
02/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,370.0000	11,947.0000	(3.420)	0	0	0
02/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,255.0000	18,775.0000	(2.493)	0	0	0
02/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,003.0000	1,080.0000	7.677	0	0	0
02/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,742.0000	21,253.0000	(2.249)	0	0	0

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02/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	119.0000	132.0000	10.924	0	0	0
02/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,601.0000	1,710.0000	6.808	0	0	0
02/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,197.0000	6,880.0000	(4.405)	0	0	0
02/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,428.0000	10,036.0000	(3.759)	0	0	0
02/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,718.0000	8,363.0000	(4.072)	0	0	0
02/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,422.0000	2,567.0000	5.987	0	0	0
02/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	210.0000	231.0000	10.000	0	0	0
02/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,842.0000	26,345.0000	(1.852)	0	0	0
02/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	64.0000	72.0000	12.500	0	0	0
02/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,275.0000	23,781.0000	(2.035)	0	0	0
02/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,833.0000	16,365.0000	(2.780)	0	0	0
02/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	357.0000	390.0000	9.244	0	0	0
02/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,138.0000	4,345.0000	5.002	0	0	0
02/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
02/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,432.0000	28,934.0000	(1.692)	0	0	0
02/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,918.0000	5,639.0000	(4.714)	0	0	0
02/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,655.0000	4,877.0000	4.769	0	0	0
02/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	33.0000	37.0000	12.121	0	0	0
02/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,405.0000	6,111.0000	(4.590)	0	0	0
02/08/2006	R201	2006/08/03			Bond Future	8.7620	8.7410	(0.240)	0.0000	0.0000	26
02/08/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	28,001.0000	29,229.0000	4.386	0	0	0
02/08/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	45,840.0000	44,612.0000	(2.679)	0	0	0
02/08/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	30,508.0000	29,280.0000	(4.025)	0	0	0
02/08/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	77,393.0000	76,165.0000	(1.587)	0	0	0
02/08/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	18,452.0000	17,222.0000	(6.666)	0	0	0
02/08/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	169.0000	50.0000	(70.414)	0	0	0
02/08/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	9,695.0000	8,348.0000	(13.894)	0	0	0
02/08/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	50.0000	7.0000	(86.000)	0	0	0
02/08/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	61,467.0000	60,238.0000	(1.999)	0	0	0
02/08/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	12,539.0000	11,268.0000	(10.136)	0	0	0

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02/08/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	12.0000	1.0000	(91.667)	0	0	0
02/08/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	15,476.0000	14,236.0000	(8.012)	0	0	0
02/08/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	39.0000	1.0000	(97.436)	0	0	0
02/08/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	2,187.0000	2,061.0000	(5.761)	0	0	0
02/08/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	13,824.0000	15,014.0000	8.608	0	0	0
02/08/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/08/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,889.0000	1,534.0000	(46.902)	0	0	0
02/08/2006	R201	2006/11/02			Bond Future	8.7910	8.7670	(0.273)	0.0000	0.0000	26
02/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
02/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	125,863.0000	124,492.0000	(1.089)	0	0	0
02/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	34,095.0000	35,005.0000	2.669	0	0	0
02/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	49,010.0000	47,772.0000	(2.526)	0	0	0
02/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	8,315.0000	7,853.0000	(5.556)	0	0	0
02/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,484.0000	2,619.0000	5.435	0	0	0
02/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	12,648.0000	12,031.0000	(4.878)	0	0	0
02/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	77,741.0000	76,393.0000	(1.734)	0	0	0
02/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	24,494.0000	25,249.0000	3.082	0	0	0
02/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	26,734.0000	25,771.0000	(3.602)	0	0	0
02/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	368.0000	392.0000	6.522	0	0	0
02/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	21,696.0000	20,836.0000	(3.964)	0	0	0
02/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,933.0000	10,342.0000	4.118	0	0	0
02/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,357.0000	5,611.0000	4.741	0	0	0
02/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	125.0000	134.0000	7.200	0	0	0
02/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	36,883.0000	35,765.0000	(3.031)	0	0	0
02/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	952.0000	1,010.0000	6.092	0	0	0
02/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	37.0000	40.0000	8.108	0	0	0
02/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	93,358.0000	91,994.0000	(1.461)	0	0	0
02/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	109,428.0000	108,058.0000	(1.252)	0	0	0
02/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	62,758.0000	61,444.0000	(2.094)	0	0	0
02/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,303.0000	12,781.0000	3.885	0	0	0
02/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,081.0000	11,524.0000	3.998	0	0	0
02/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	18,755.0000	17,965.0000	(4.212)	0	0	0
02/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	24,970.0000	24,040.0000	(3.724)	0	0	0
02/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	23,290.0000	22,395.0000	(3.843)	0	0	0
02/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,410.0000	16,992.0000	3.547	0	0	0

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02/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	13,600.0000	14,112.0000	3.765	0	0	0
02/08/2006	R201	2007/02/01			Bond Future	8.7920	8.7650	(0.307)	0.0000	0.0000	0
02/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	17,706.0000	17,112.0000	(3.355)	0	0	0
02/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	123,583.0000	122,104.0000	(1.197)	0	0	0
02/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	607.0000	639.0000	5.272	0	0	0
02/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	42,889.0000	43,806.0000	2.138	0	0	0
02/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,645.0000	8,966.0000	3.713	0	0	0
02/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,281.0000	13,719.0000	3.298	0	0	0
02/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,041.0000	26,728.0000	2.638	0	0	0
02/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	44,173.0000	43,101.0000	(2.427)	0	0	0
02/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	28,392.0000	27,569.0000	(2.899)	0	0	0
02/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	54,197.0000	53,008.0000	(2.194)	0	0	0
02/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,117.0000	1,172.0000	4.924	0	0	0
02/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	108,040.0000	106,585.0000	(1.347)	0	0	0
02/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	34,037.0000	33,115.0000	(2.709)	0	0	0
02/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	65,695.0000	64,403.0000	(1.967)	0	0	0
02/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,215.0000	5,433.0000	4.180	0	0	0
02/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	93,115.0000	91,697.0000	(1.523)	0	0	0
02/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	32,546.0000	31,648.0000	(2.759)	0	0	0
02/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,740.0000	22,353.0000	2.820	0	0	0
02/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	35,584.0000	34,637.0000	(2.661)	0	0	0
02/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	34,041.0000	34,848.0000	2.371	0	0	0
02/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,091.0000	19,654.0000	2.949	0	0	0
02/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,266.0000	3,412.0000	4.470	0	0	0
02/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,955.0000	2,048.0000	4.757	0	0	0
02/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	78,947.0000	77,582.0000	(1.729)	0	0	0
02/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	22,502.0000	21,798.0000	(3.129)	0	0	0
02/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,131.0000	23,769.0000	2.758	0	0	0
02/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	31,108.0000	30,235.0000	(2.806)	0	0	0
02/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,393.0000	20,981.0000	2.883	0	0	0
02/08/2006	R203	2006/08/03			Bond Future	8.7320	8.7320	-	0.0000	0.0000	0
02/08/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	70,627.0000	70,627.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	12,610.0000	12,595.0000	(0.119)	0	0	0
02/08/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,545.0000	952.0000	(38.382)	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
02/08/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	2,779.0000	2,186.0000	(21.339)	0	0	0
02/08/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	16.0000	0.0000	(100.000)	0	0	0
02/08/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	109,232.0000	109,232.0000	-	0	0	0
02/08/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	18,153.0000	18,153.0000	-	0	0	0
02/08/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	9,205.0000	9,122.0000	(0.902)	0	0	0
02/08/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	52,012.0000	52,012.0000	-	0	0	0
02/08/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	89,697.0000	89,697.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	93.0000	9.0000	(90.323)	0	0	0
02/08/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	33,837.0000	33,837.0000	-	0	0	0
02/08/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	16,094.0000	16,093.0000	(0.006)	0	0	0
02/08/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	129,245.0000	129,245.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/08/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/11/02			Bond Future	8.7550	8.7320	(0.263)	0.0000	0.0000	0
02/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	109,227.0000	107,674.0000	(1.422)	0	0	0
02/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
02/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	352.0000	383.0000	8.807	0	0	0
02/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	71,546.0000	70,022.0000	(2.130)	0	0	0
02/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	54,006.0000	52,542.0000	(2.711)	0	0	0
02/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	17,947.0000	16,995.0000	(5.305)	0	0	0
02/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,819.0000	11,422.0000	5.574	0	0	0
02/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
02/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	22,223.0000	21,159.0000	(4.788)	0	0	0
02/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	24,561.0000	23,444.0000	(4.548)	0	0	0
02/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	13,881.0000	14,601.0000	5.187	0	0	0
02/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	38,065.0000	36,732.0000	(3.502)	0	0	0
02/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,128.0000	7,566.0000	6.145	0	0	0
02/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	14,218.0000	13,384.0000	(5.866)	0	0	0
02/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,155.0000	1,247.0000	7.965	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
02/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	87.0000	96.0000	10.345	0	0	0
02/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,241.0000	8,732.0000	5.958	0	0	0
02/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	90,064.0000	88,517.0000	(1.718)	0	0	0
02/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,131.0000	3,354.0000	7.122	0	0	0
02/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	20,018.0000	19,008.0000	(5.045)	0	0	0
02/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,471.0000	10,016.0000	5.754	0	0	0
02/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	128,908.0000	127,353.0000	(1.206)	0	0	0
02/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	169,735.0000	168,180.0000	(0.916)	0	0	0
02/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	149,077.0000	147,521.0000	(1.044)	0	0	0
02/08/2006	R203	2007/02/01			Bond Future	8.7580	8.7320	(0.297)	0.0000	0.0000	0
02/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	28,763.0000	29,826.0000	3.696	0	0	0
02/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,190.0000	15,887.0000	4.589	0	0	0
02/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	72,418.0000	70,824.0000	(2.201)	0	0	0
02/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,069.0000	2,209.0000	6.767	0	0	0
02/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,823.0000	12,152.0000	(5.233)	0	0	0
02/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	13,856.0000	14,508.0000	4.706	0	0	0
02/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,498.0000	7,907.0000	5.455	0	0	0
02/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,603.0000	13,212.0000	4.832	0	0	0
02/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,991.0000	28,866.0000	(3.751)	0	0	0
02/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	16,605.0000	17,347.0000	4.469	0	0	0
02/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	89,784.0000	88,120.0000	(1.853)	0	0	0
02/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	27,842.0000	26,761.0000	(3.883)	0	0	0
02/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	23,833.0000	22,842.0000	(4.158)	0	0	0
02/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	56,401.0000	54,918.0000	(2.629)	0	0	0
02/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	108,151.0000	106,449.0000	(1.574)	0	0	0
02/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	25,789.0000	24,753.0000	(4.017)	0	0	0
02/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,115.0000	4,365.0000	6.075	0	0	0
02/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	393.0000	425.0000	8.142	0	0	0
02/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	42,134.0000	40,809.0000	(3.145)	0	0	0
02/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	948.0000	1,018.0000	7.384	0	0	0
02/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	127,273.0000	125,552.0000	(1.352)	0	0	0
02/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	147.0000	160.0000	8.844	0	0	0
02/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	49.0000	54.0000	10.204	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
02/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	147,002.0000	145,273.0000	(1.176)	0	0	0
02/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
02/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	167,265.0000	165,533.0000	(1.035)	0	0	0
02/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	19,679.0000	20,514.0000	4.243	0	0	0
02/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,212.0000	19,313.0000	(4.448)	0	0	0
02/08/2006	R204	2006/08/03			Bond Future	8.7220	8.7220	-	0.0000	0.0000	0
02/08/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	34,838.0000	34,838.0000	-	0	0	0
02/08/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	16,215.0000	16,174.0000	(0.253)	0	0	0
02/08/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	12,654.0000	12,515.0000	(1.098)	0	0	0
02/08/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	157.0000	18.0000	(88.535)	0	0	0
02/08/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	43.0000	2.0000	(95.349)	0	0	0
02/08/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	53,997.0000	53,997.0000	-	0	0	0
02/08/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
02/08/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	19,876.0000	19,867.0000	(0.045)	0	0	0
02/08/2006	R204	2006/11/02			Bond Future	8.7420	8.7190	(0.263)	0.0000	0.0000	0
02/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
02/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	179,314.0000	177,678.0000	(0.912)	0	0	0
02/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
02/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	157,196.0000	155,560.0000	(1.041)	0	0	0
02/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	16,592.0000	17,201.0000	3.670	0	0	0
02/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	26,759.0000	25,731.0000	(3.842)	0	0	0
02/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	43,267.0000	41,961.0000	(3.018)	0	0	0
02/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	135,679.0000	134,045.0000	(1.204)	0	0	0
02/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,398.0000	7,728.0000	4.461	0	0	0
02/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	30,927.0000	29,815.0000	(3.596)	0	0	0
02/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,354.0000	1,433.0000	5.835	0	0	0
02/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	32,341.0000	33,284.0000	2.916	0	0	0
02/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	13,510.0000	14,035.0000	3.886	0	0	0
02/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	53.0000	56.0000	5.660	0	0	0
02/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	21,315.0000	20,415.0000	(4.222)	0	0	0
02/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	75,583.0000	74,025.0000	(2.061)	0	0	0
02/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	21,884.0000	22,620.0000	3.363	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
02/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	525.0000	557.0000	6.095	0	0	0
02/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	178.0000	189.0000	6.180	0	0	0
02/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	58,281.0000	56,822.0000	(2.503)	0	0	0
02/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	114,804.0000	113,178.0000	(1.416)	0	0	0
02/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,479.0000	3,657.0000	5.116	0	0	0
02/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	14,241.0000	13,547.0000	(4.873)	0	0	0
02/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,268.0000	18,920.0000	3.569	0	0	0
02/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	24,839.0000	23,854.0000	(3.966)	0	0	0
02/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	94,690.0000	93,085.0000	(1.695)	0	0	0
02/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	28,788.0000	27,718.0000	(3.717)	0	0	0
02/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	15,005.0000	15,572.0000	3.779	0	0	0
02/08/2006	R204	2007/02/01			Bond Future	8.7410	8.7160	(0.286)	0.0000	0.0000	0
02/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	177,291.0000	175,552.0000	(0.981)	0	0	0
02/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	155,880.0000	154,159.0000	(1.104)	0	0	0
02/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	798.0000	836.0000	4.762	0	0	0
02/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	34,201.0000	35,032.0000	2.430	0	0	0
02/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	406.0000	426.0000	4.926	0	0	0
02/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	80,273.0000	78,783.0000	(1.856)	0	0	0
02/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	135,318.0000	133,626.0000	(1.250)	0	0	0
02/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	33,569.0000	32,640.0000	(2.767)	0	0	0
02/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	53,040.0000	51,816.0000	(2.308)	0	0	0
02/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,483.0000	1,551.0000	4.585	0	0	0
02/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	28,665.0000	29,409.0000	2.595	0	0	0
02/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	38,647.0000	37,631.0000	(2.629)	0	0	0
02/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,658.0000	18,194.0000	3.035	0	0	0
02/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,009.0000	7,277.0000	3.824	0	0	0
02/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	65,660.0000	64,295.0000	(2.079)	0	0	0
02/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	26,401.0000	25,612.0000	(2.989)	0	0	0
02/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,372.0000	45,342.0000	2.186	0	0	0
02/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	30,459.0000	31,232.0000	2.538	0	0	0
02/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	36,885.0000	35,899.0000	(2.673)	0	0	0
02/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,577.0000	11,972.0000	3.412	0	0	0
02/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,237.0000	25,921.0000	2.710	0	0	0
02/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,615.0000	2,729.0000	4.359	0	0	0
02/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	26,924.0000	27,638.0000	2.652	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
02/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	115,741.0000	114,095.0000	(1.422)	0	0	0
02/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	42,384.0000	41,309.0000	(2.536)	0	0	0
02/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	40,479.0000	39,434.0000	(2.582)	0	0	0
02/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,385.0000	4,564.0000	4.082	0	0	0
02/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	97,326.0000	95,746.0000	(1.623)	0	0	0
02/08/2006	R207	2006/08/03			Bond Future	8.7000	8.6780	(0.253)	0.0000	0.0000	0
02/08/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	52,520.0000	50,932.0000	(3.024)	0	0	0
02/08/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
02/08/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	7,528.0000	5,811.0000	(22.808)	0	0	0
02/08/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	10,971.0000	9,335.0000	(14.912)	0	0	0
02/08/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	62.0000	15.0000	(75.806)	0	0	0
02/08/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	14,597.0000	12,999.0000	(10.947)	0	0	0
02/08/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	275.0000	147.0000	(46.545)	0	0	0
02/08/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	18,286.0000	16,696.0000	(8.695)	0	0	0
02/08/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/08/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	33,287.0000	31,698.0000	(4.774)	0	0	0
02/08/2006	R207	2006/11/02			Bond Future	8.7160	8.6930	(0.264)	0.0000	0.0000	0
02/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	749.0000	859.0000	14.686	0	0	0
02/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	113,626.0000	111,982.0000	(1.447)	0	0	0
02/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	34,880.0000	33,347.0000	(4.395)	0	0	0
02/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	13,954.0000	12,882.0000	(7.682)	0	0	0
02/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	99.0000	117.0000	18.182	0	0	0
02/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	92,911.0000	91,268.0000	(1.768)	0	0	0
02/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	5,621.0000	6,194.0000	10.194	0	0	0
02/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	53,280.0000	51,654.0000	(3.052)	0	0	0
02/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	72,776.0000	71,134.0000	(2.256)	0	0	0
02/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
02/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,004.0000	7,674.0000	9.566	0	0	0
02/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	10,401.0000	11,275.0000	8.403	0	0	0
02/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7,979.0000	7,209.0000	(9.650)	0	0	0
02/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	134,931.0000	133,287.0000	(1.218)	0	0	0
02/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	11,732.0000	10,758.0000	(8.302)	0	0	0
02/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	19,053.0000	17,805.0000	(6.550)	0	0	0
02/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,637.0000	2,956.0000	12.097	0	0	0
02/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	21,903.0000	20,579.0000	(6.045)	0	0	0
02/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,441.0000	4,921.0000	10.808	0	0	0
02/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	16,398.0000	15,234.0000	(7.098)	0	0	0
02/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,451.0000	3,846.0000	11.446	0	0	0
02/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	156,846.0000	155,202.0000	(1.048)	0	0	0
02/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	22,321.0000	23,643.0000	5.923	0	0	0
02/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,364.0000	2,043.0000	(13.579)	0	0	0
02/08/2006	R207	2007/02/01			Bond Future	8.7130	8.6880	(0.287)	0.0000	0.0000	0
02/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	25,962.0000	24,947.0000	(3.910)	0	0	0
02/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	16,424.0000	17,134.0000	4.323	0	0	0
02/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,190.0000	5,478.0000	5.549	0	0	0
02/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	20,294.0000	19,417.0000	(4.321)	0	0	0
02/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	22,906.0000	23,800.0000	3.903	0	0	0
02/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,013.0000	15,678.0000	4.429	0	0	0
02/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	74,528.0000	72,923.0000	(2.154)	0	0	0
02/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	23,970.0000	23,001.0000	(4.043)	0	0	0
02/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	555.0000	595.0000	7.207	0	0	0
02/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	30,255.0000	29,150.0000	(3.652)	0	0	0
02/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,174.0000	9,631.0000	4.981	0	0	0
02/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	17,919.0000	18,675.0000	4.219	0	0	0
02/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,700.0000	2,866.0000	6.148	0	0	0
02/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	133,499.0000	131,745.0000	(1.314)	0	0	0
02/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	57,637.0000	56,155.0000	(2.571)	0	0	0
02/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	28,057.0000	26,996.0000	(3.782)	0	0	0
02/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	217.0000	234.0000	7.834	0	0	0
02/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	42,764.0000	41,451.0000	(3.070)	0	0	0
02/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,284.0000	1,370.0000	6.698	0	0	0
02/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	13,684.0000	14,305.0000	4.538	0	0	0
02/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	32,556.0000	31,407.0000	(3.529)	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
02/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	112,783.0000	111,053.0000	(1.534)	0	0	0
02/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	93,033.0000	91,349.0000	(1.810)	0	0	0
02/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	19,499.0000	20,300.0000	4.108	0	0	0
02/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	76.0000	83.0000	9.211	0	0	0
02/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	24.0000	26.0000	8.333	0	0	0
02/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	155,006.0000	153,241.0000	(1.139)	0	0	0
02/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	177,213.0000	175,444.0000	(0.998)	0	0	0
02/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	12,841.0000	12,190.0000	(5.070)	0	0	0
02/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	32,830.0000	33,950.0000	3.412	0	0	0

Grand Total: **2,747**