



# Derivatives High/Low Report

High/Low for 03/10/2006

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
03/10/2006	CRDI 2006/11/02			Index Future	102.4700	102.4810	0.011	0.0000	0.0000	10
03/10/2006	GOVI 2006/11/02			jGovi	236.7180	236.8450	0.054	0.0000	0.0000	901
03/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	67,254.0000	68,506.0000	1.862	0	0	0
03/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	74.0000	56.0000	(24.324)	0	0	0
03/10/2006	GOVI 2007/02/01			jGovi	241.8640	241.7260	(0.057)	0.0000	0.0000	0
03/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	234.0000	244.0000	4.274	0	0	0
03/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	118,874.0000	117,504.0000	(1.152)	0	0	0
03/10/2006	GOVI 2007/05/03			jGovi	247.2670	247.0180	(0.101)	0.0000	0.0000	0
03/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,271.0000	1,363.0000	7.238	0	0	0
03/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	123,941.0000	121,543.0000	(1.935)	0	0	0
03/10/2006	GOVI 2007/08/02			jGovi	252.7900	252.8730	0.033	0.0000	0.0000	0
03/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,182.0000	3,097.0000	(2.671)	0	0	0
03/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	126,082.0000	126,827.0000	0.591	0	0	0
03/10/2006	J153 2010/08/31			jSwap	9.1590	9.1150	(0.480)	0.0000	0.0000	0
03/10/2006	J157 2015/09/15			jSwap	8.9930	8.9580	(0.389)	0.0000	0.0000	0
03/10/2006	J186 2026/12/21			jSwap	8.7040	8.6690	(0.402)	0.0000	0.0000	0
03/10/2006	J194 2008/02/28			jSwap	9.1710	9.1500	(0.229)	0.0000	0.0000	0

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03/10/2006	J201	2014/12/22			jSwap	8.9600	8.9230	(0.413)	0.0000	0.0000	0
03/10/2006	J203	2017/09/15			jSwap	8.9280	8.8970	(0.347)	0.0000	0.0000	0
03/10/2006	J204	2018/12/21			jSwap	8.8390	8.8080	(0.351)	0.0000	0.0000	0
03/10/2006	J207	2020/01/15			jSwap	8.8250	8.7940	(0.351)	0.0000	0.0000	0
03/10/2006	JBAR	2005/12/21			jBar	8.4630	8.5080	0.532	0.0000	0.0000	0
03/10/2006	JFRA	2006/11/02			jFra	8.7260	8.7330	0.080	0.0000	0.0000	0
03/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,212.0000	4,229.0000	0.404	0	0	0
03/10/2006	JFRA	2007/02/01			jFra	9.2190	9.1920	(0.293)	0.0000	0.0000	0
03/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	18.0000	19.0000	5.556	0	0	0
03/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,208.0000	4,143.0000	(1.545)	0	0	0
03/10/2006	JFRA	2007/05/03			jFra	9.4010	9.3700	(0.330)	0.0000	0.0000	0
03/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	59.0000	62.0000	5.085	0	0	0
03/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,690.0000	4,618.0000	(1.535)	0	0	0
03/10/2006	JFRA	2007/08/02			jFra	9.4080	9.3640	(0.468)	0.0000	0.0000	0
03/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,777.0000	4,679.0000	(2.051)	0	0	0
03/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	129.0000	138.0000	6.977	0	0	0
03/10/2006	JFRA	2007/11/01			jFra	9.2990	9.2830	(0.172)	0.0000	0.0000	0
03/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	240.0000	244.0000	1.667	0	0	0
03/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,953.0000	4,915.0000	(0.767)	0	0	0
03/10/2006	JFRA	2008/02/07			jFra	9.2330	9.1880	(0.487)	0.0000	0.0000	0
03/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,073.0000	21,102.0000	0.138	0	0	0
03/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,310.0000	25,230.0000	(0.316)	0	0	0

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03/10/2006	JN02	2006/11/02			jNote	9.1930	9.1670	(0.283)	0.0000	0.0000	0
03/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,386.0000	34,920.0000	(1.317)	0	0	0
03/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	31.0000	30.0000	(3.226)	0	0	0
03/10/2006	JN02	2007/02/01			jNote	9.2470	9.2070	(0.433)	0.0000	0.0000	0
03/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,401.0000	9,680.0000	2.968	0	0	0
03/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,888.0000	13,441.0000	(3.219)	0	0	0
03/10/2006	JN02	2007/05/03			jNote	9.2280	9.1810	(0.509)	0.0000	0.0000	0
03/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,040.0000	14,591.0000	(2.985)	0	0	0
03/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,442.0000	15,847.0000	2.623	0	0	0
03/10/2006	JN02	2007/08/02			jNote	9.1820	9.1270	(0.599)	0.0000	0.0000	0
03/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,601.0000	17,095.0000	(2.875)	0	0	0
03/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,840.0000	19,335.0000	2.627	0	0	0
03/10/2006	JN05	2006/11/02			jNote	9.0630	9.0170	(0.508)	0.0000	0.0000	0
03/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,207.0000	70,447.0000	(2.437)	0	0	0
03/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/10/2006	JN05	2007/02/01			jNote	9.0730	9.0260	(0.518)	0.0000	0.0000	0
03/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	15,435.0000	16,544.0000	7.185	0	0	0
03/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	8,389.0000	7,618.0000	(9.191)	0	0	0
03/10/2006	JN05	2007/05/03			jNote	9.0520	9.0050	(0.519)	0.0000	0.0000	0
03/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	19,562.0000	20,653.0000	5.577	0	0	0
03/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	11,677.0000	10,886.0000	(6.774)	0	0	0
03/10/2006	JN05	2007/08/02			jNote	9.0180	8.9720	(0.510)	0.0000	0.0000	0
03/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	14,034.0000	13,260.0000	(5.515)	0	0	0
03/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	23,281.0000	24,353.0000	4.605	0	0	0
03/10/2006	JN10	2006/11/02			jNote	8.8770	8.8460	(0.349)	0.0000	0.0000	0
03/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	106,673.0000	104,806.0000	(1.750)	0	0	0

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03/10/2006	JN10	2007/02/01			jNote	8.8740	8.8410	(0.372)	0.0000	0.0000	0
03/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	7,915.0000	7,067.0000	(10.714)	0	0	0
03/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	16,175.0000	17,508.0000	8.241	0	0	0
03/10/2006	JN10	2007/05/03			jNote	8.8510	8.8190	(0.362)	0.0000	0.0000	0
03/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	20,694.0000	21,970.0000	6.166	0	0	0
03/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	10,917.0000	10,074.0000	(7.722)	0	0	0
03/10/2006	JN10	2007/08/02			jNote	8.8200	8.7880	(0.363)	0.0000	0.0000	0
03/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	24,828.0000	26,116.0000	5.188	0	0	0
03/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	13,001.0000	12,163.0000	(6.446)	0	0	0
03/10/2006	JROD	2006/10/31			jRod	7.7340	7.7350	0.013	0.0000	0.0000	0
03/10/2006	JROD	2006/11/30			jRod	8.0270	8.0420	0.187	0.0000	0.0000	0
03/10/2006	JROD	2006/12/29			jRod	8.4140	8.4430	0.345	0.0000	0.0000	0
03/10/2006	JROD	2007/01/31			jRod	8.2510	8.2670	0.194	0.0000	0.0000	0
03/10/2006	JROD	2007/02/28			jRod	8.4670	8.4780	0.130	0.0000	0.0000	0
03/10/2006	JROD	2007/03/30			jRod	8.6920	8.6930	0.012	0.0000	0.0000	0
03/10/2006	JROD	2007/04/30			jRod	8.5000	8.4960	(0.047)	0.0000	0.0000	0
03/10/2006	JROD	2007/05/31			jRod	8.6880	8.6820	(0.069)	0.0000	0.0000	0
03/10/2006	OTHI	2006/11/02			Index Future	235.3100	235.3560	0.020	0.0000	0.0000	15
03/10/2006	R153	2006/11/02			Bond Future	8.6990	8.6990	-	0.0000	0.0000	408
03/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,726.0000	9,646.0000	(0.823)	0	0	0
03/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,814.0000	2,734.0000	(2.843)	0	0	0
03/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	6,658.0000	6,565.0000	(1.397)	0	0	0
03/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,590.0000	8,504.0000	(1.001)	0	0	0

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03/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,420.0000	3,334.0000	(2.515)	0	0	0
03/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	4,895.0000	4,802.0000	(1.900)	0	0	0
03/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,287.0000	2,213.0000	(3.236)	0	0	0
03/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,944.0000	10,870.0000	(0.676)	0	0	0
03/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23.0000	20.0000	(13.043)	0	0	0
03/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,538.0000	16,492.0000	(0.278)	0	0	101
03/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	70,048.0000	70,048.0000	-	0	0	0
03/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,113.0000	2,038.0000	(3.549)	0	0	0
03/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	79,424.0000	79,424.0000	-	0	0	0
03/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,467.0000	12,392.0000	(0.602)	0	0	0
03/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	33,469.0000	33,465.0000	(0.012)	0	0	0
03/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	790.0000	745.0000	(5.696)	0	0	0
03/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	19,654.0000	19,608.0000	(0.234)	0	0	0
03/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	867.0000	821.0000	(5.306)	0	0	0
03/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	51,569.0000	51,569.0000	-	0	0	0
03/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	180.0000	164.0000	(8.889)	0	0	0
03/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	42,465.0000	42,465.0000	-	0	0	0
03/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	24,696.0000	24,680.0000	(0.065)	0	0	0
03/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	60,764.0000	60,764.0000	-	0	0	0
03/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R153	2007/02/01			Bond Future	8.6530	8.6590	0.069	0.0000	0.0000	0
03/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,903.0000	12,964.0000	0.473	0	0	0
03/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	9,847.0000	9,889.0000	0.427	0	0	0
03/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,664.0000	14,735.0000	0.484	0	0	0
03/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,032.0000	7,909.0000	(1.531)	0	0	0
03/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	9,545.0000	9,410.0000	(1.414)	0	0	0
03/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,999.0000	12,846.0000	(1.177)	0	0	0
03/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,790.0000	4,800.0000	0.209	0	0	0
03/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	24,010.0000	23,824.0000	(0.775)	0	0	0
03/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,208.0000	64,400.0000	0.299	0	0	0
03/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,453.0000	5,353.0000	(1.834)	0	0	0

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03/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,218.0000	47,398.0000	0.381	0	0	0
03/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,667.0000	18,761.0000	0.504	0	0	0
03/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,561.0000	1,516.0000	(2.883)	0	0	0
03/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	18,129.0000	17,957.0000	(0.949)	0	0	0
03/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	783.0000	756.0000	(3.448)	0	0	0
03/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,112.0000	39,280.0000	0.430	0	0	0
03/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	6,907.0000	6,930.0000	0.333	0	0	0
03/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,092.0000	3,020.0000	(2.329)	0	0	0
03/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	362.0000	347.0000	(4.144)	0	0	0
03/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,441.0000	31,591.0000	0.477	0	0	0
03/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,936.0000	73,130.0000	0.266	0	0	0
03/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	153.0000	146.0000	(4.575)	0	0	0
03/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,616.0000	55,803.0000	0.336	0	0	0
03/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	59.0000	56.0000	(5.085)	0	0	0
03/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,766.0000	13,832.0000	0.479	0	0	0
03/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,772.0000	8,643.0000	(1.471)	0	0	0
03/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,600.0000	24,724.0000	0.504	0	0	0
03/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	21.0000	20.0000	(4.762)	0	0	0
03/10/2006	R153	2007/05/03			Bond Future	8.6130	8.6180	0.058	0.0000	0.0000	0
03/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	13,218.0000	13,254.0000	0.272	0	0	0
03/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	15,868.0000	15,752.0000	(0.731)	0	0	0
03/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	12,881.0000	12,775.0000	(0.823)	0	0	0
03/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	16,335.0000	16,382.0000	0.288	0	0	0
03/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,505.0000	12,539.0000	0.272	0	0	0
03/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	11,819.0000	11,851.0000	0.271	0	0	0
03/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	16,675.0000	16,557.0000	(0.708)	0	0	0
03/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	17,506.0000	17,386.0000	(0.685)	0	0	0
03/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,333.0000	9,357.0000	0.257	0	0	0
03/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,063.0000	20,934.0000	(0.612)	0	0	0
03/10/2006	R153	2007/08/02			Bond Future	8.5610	8.5690	0.093	0.0000	0.0000	0
03/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	18,630.0000	18,716.0000	0.462	0	0	0
03/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	16,894.0000	16,753.0000	(0.835)	0	0	0
03/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,273.0000	21,115.0000	(0.743)	0	0	0
03/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	15,804.0000	15,879.0000	0.475	0	0	0

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03/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,146.0000	15,218.0000	0.475	0	0	0
03/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	19,746.0000	19,594.0000	(0.770)	0	0	0
03/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	14,506.0000	14,576.0000	0.483	0	0	0
03/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,501.0000	20,346.0000	(0.756)	0	0	0
03/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,524.0000	24,356.0000	(0.685)	0	0	0
03/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,135.0000	12,194.0000	0.486	0	0	0
03/10/2006	R157	2006/11/02			Bond Future	8.6590	8.6600	0.012	0.0000	0.0000	49
03/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,412.0000	32,366.0000	(0.142)	0	0	0
03/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	128,542.0000	128,615.0000	0.057	0	0	0
03/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,220.0000	2,101.0000	(5.360)	0	0	0
03/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	149,373.0000	149,446.0000	0.049	0	0	0
03/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,398.0000	43,247.0000	(0.348)	0	0	0
03/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	487.0000	444.0000	(8.830)	0	0	0
03/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	9,034.0000	8,873.0000	(1.782)	0	0	0
03/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	49,603.0000	49,632.0000	0.058	0	0	0
03/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,393.0000	1,314.0000	(5.671)	0	0	0
03/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	16,241.0000	16,099.0000	(0.874)	0	0	0
03/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,110.0000	108,182.0000	0.067	0	0	0
03/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	8,286.0000	8,072.0000	(2.583)	0	0	0
03/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,811.0000	3,679.0000	(3.464)	0	0	0
03/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	65.0000	56.0000	(13.846)	0	0	0
03/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	427.0000	391.0000	(8.431)	0	0	0
03/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	28,277.0000	28,072.0000	(0.725)	0	0	0
03/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	68,469.0000	68,533.0000	0.093	0	0	171
03/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	59,645.0000	59,536.0000	(0.183)	0	0	0
03/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	14,164.0000	14,013.0000	(1.066)	0	0	0
03/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	6,877.0000	6,675.0000	(2.937)	0	0	0
03/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	114.0000	101.0000	(11.404)	0	0	0
03/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	9,866.0000	9,643.0000	(2.260)	0	0	0
03/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,503.0000	18,373.0000	(0.703)	0	0	100
03/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	76,223.0000	76,137.0000	(0.113)	0	0	0
03/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,073.0000	88,144.0000	0.081	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
03/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	5,640.0000	5,452.0000	(3.333)	0	0	0
03/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
03/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	20,951.0000	20,835.0000	(0.554)	0	0	0
03/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	15,625.0000	15,391.0000	(1.498)	0	0	0
03/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	11,618.0000	11,388.0000	(1.980)	0	0	20
03/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	12,273.0000	12,115.0000	(1.287)	0	0	20
03/10/2006	R157	2007/02/01			Bond Future	8.6460	8.6380	(0.093)	0.0000	0.0000	0
03/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	69,468.0000	68,924.0000	(0.783)	0	0	0
03/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	15,055.0000	14,765.0000	(1.926)	0	0	0
03/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,611.0000	3,637.0000	0.720	0	0	0
03/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,419.0000	104,853.0000	(0.537)	0	0	0
03/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,371.0000	21,019.0000	(1.647)	0	0	0
03/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	848.0000	850.0000	0.236	0	0	0
03/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	19,499.0000	19,652.0000	0.785	0	0	0
03/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	29,932.0000	29,517.0000	(1.386)	0	0	0
03/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	39,889.0000	40,168.0000	0.699	0	0	0
03/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,254.0000	12,352.0000	0.800	0	0	0
03/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	65,993.0000	66,382.0000	0.589	0	0	0
03/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,359.0000	16,489.0000	0.795	0	0	150
03/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,070.0000	7,125.0000	0.778	0	0	0
03/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	7,173.0000	6,993.0000	(2.509)	0	0	0
03/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	34,005.0000	33,566.0000	(1.291)	0	0	0
03/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	40,818.0000	40,347.0000	(1.154)	0	0	0
03/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,439.0000	10,208.0000	(2.213)	0	0	0
03/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	60,008.0000	59,481.0000	(0.878)	0	0	0
03/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	28,735.0000	28,951.0000	0.752	0	0	0
03/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	54,106.0000	53,592.0000	(0.950)	0	0	0
03/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,225.0000	80,656.0000	0.537	0	0	0
03/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	68,794.0000	69,192.0000	0.579	0	0	0
03/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,643.0000	6,473.0000	(2.559)	0	0	150
03/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	86,858.0000	86,299.0000	(0.644)	0	0	0
03/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	28,041.0000	27,638.0000	(1.437)	0	0	0
03/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,875.0000	4,737.0000	(2.831)	0	0	0
03/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,486.0000	5,527.0000	0.747	0	0	250
03/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,826.0000	1,835.0000	0.493	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
03/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,967.0000	23,144.0000	0.771	0	0	0
03/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,242.0000	25,851.0000	(1.490)	0	0	0
03/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	52,423.0000	52,761.0000	0.645	0	0	0
03/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	360.0000	360.0000	-	0	0	0
03/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	21,194.0000	21,359.0000	0.779	0	0	0
03/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,531.0000	24,153.0000	(1.541)	0	0	0
03/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	24,816.0000	25,006.0000	0.766	0	0	0
03/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,842.0000	124,273.0000	(0.456)	0	0	0
03/10/2006	R157	2007/05/03			Bond Future	8.6270	8.6180	(0.104)	0.0000	0.0000	0
03/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	46,123.0000	46,453.0000	0.715	0	0	0
03/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,545.0000	20,248.0000	(1.446)	0	0	0
03/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	38,204.0000	38,489.0000	0.746	0	0	0
03/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,890.0000	28,109.0000	0.785	0	0	0
03/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	36,758.0000	36,351.0000	(1.107)	0	0	0
03/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	26,255.0000	25,914.0000	(1.299)	0	0	0
03/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,841.0000	27,489.0000	(1.264)	0	0	0
03/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	36,352.0000	36,626.0000	0.754	0	0	0
03/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,492.0000	29,129.0000	(1.231)	0	0	0
03/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	34,553.0000	34,815.0000	0.758	0	0	0
03/10/2006	R157	2007/08/02			Bond Future	8.6030	8.5940	(0.105)	0.0000	0.0000	0
03/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	34,195.0000	33,860.0000	(0.980)	0	0	0
03/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	53,456.0000	53,776.0000	0.599	0	0	0
03/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,864.0000	26,572.0000	(1.087)	0	0	0
03/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	44,129.0000	44,405.0000	0.625	0	0	0
03/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	31,395.0000	31,722.0000	1.042	0	0	0
03/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	18,106.0000	17,822.0000	(1.569)	0	0	0
03/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,815.0000	35,471.0000	(0.960)	0	0	0
03/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	42,381.0000	42,649.0000	0.632	0	0	0
03/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,820.0000	42,443.0000	(0.880)	0	0	0
03/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	35,798.0000	36,032.0000	0.654	0	0	0
03/10/2006	R186	2006/11/02			Bond Future	8.3700	8.3550	(0.179)	0.0000	0.0000	59
03/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	239,927.0000	238,251.0000	(0.699)	0	0	0
03/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	11,434.0000	10,562.0000	(7.626)	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
03/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	13,638.0000	14,101.0000	3.395	0	0	0
03/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	203,900.0000	202,223.0000	(0.822)	0	0	0
03/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	21,494.0000	20,281.0000	(5.643)	0	0	0
03/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,209.0000	9,524.0000	3.421	0	0	0
03/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	25,818.0000	26,623.0000	3.118	0	0	0
03/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,446.0000	1,241.0000	(14.177)	0	0	0
03/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	28,426.0000	27,064.0000	(4.791)	0	0	0
03/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	135,747.0000	134,069.0000	(1.236)	0	0	0
03/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	45,979.0000	44,411.0000	(3.410)	0	0	0
03/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	169,190.0000	167,513.0000	(0.991)	0	0	0
03/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	45,689.0000	46,897.0000	2.644	0	0	0
03/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,546.0000	3,655.0000	3.074	0	0	0
03/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	68,744.0000	70,215.0000	2.140	0	0	0
03/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	724.0000	736.0000	1.657	0	0	0
03/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	73,135.0000	71,471.0000	(2.275)	0	0	0
03/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	11,257.0000	11,644.0000	3.438	0	0	0
03/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,381.0000	3,912.0000	(10.705)	0	0	0
03/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	103,583.0000	101,906.0000	(1.619)	0	0	0
03/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
03/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	24,773.0000	23,483.0000	(5.207)	0	0	0
03/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	86.0000	85.0000	(1.163)	0	0	0
03/10/2006	R186	2007/02/01			Bond Future	8.3580	8.3410	(0.203)	0.0000	0.0000	0
03/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	38,998.0000	37,886.0000	(2.851)	0	0	0
03/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	13,150.0000	12,613.0000	(4.084)	0	0	0
03/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	32,522.0000	33,303.0000	2.401	0	0	0
03/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	81,400.0000	82,756.0000	1.666	0	0	0
03/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	44,940.0000	45,902.0000	2.141	0	0	0
03/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	110.0000	114.0000	3.636	0	0	0
03/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	27,152.0000	27,840.0000	2.534	0	0	0
03/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	236,983.0000	235,095.0000	(0.797)	0	0	0
03/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	29,309.0000	28,378.0000	(3.176)	0	0	0
03/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	135,727.0000	133,915.0000	(1.335)	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
03/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,226.0000	2,307.0000	3.639	0	0	0
03/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	167,622.0000	165,764.0000	(1.108)	0	0	0
03/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	922.0000	957.0000	3.796	0	0	0
03/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	339.0000	352.0000	3.835	0	0	0
03/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	44,918.0000	43,714.0000	(2.680)	0	0	0
03/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	62,140.0000	63,315.0000	1.891	0	0	0
03/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,738.0000	19,020.0000	(3.638)	0	0	0
03/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,036.0000	10,350.0000	3.129	0	0	0
03/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	59,054.0000	57,670.0000	(2.344)	0	0	0
03/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,807.0000	4,973.0000	3.453	0	0	0
03/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	18,218.0000	18,726.0000	2.788	0	0	0
03/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	106,296.0000	104,570.0000	(1.624)	0	0	0
03/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	29,710.0000	30,444.0000	2.471	0	0	0
03/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	201,478.0000	199,599.0000	(0.933)	0	0	0
03/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	80,654.0000	79,074.0000	(1.959)	0	0	0
03/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	41,811.0000	40,652.0000	(2.772)	0	0	0
03/10/2006	R186	2007/05/03			Bond Future	8.3400	8.3220	(0.216)	0.0000	0.0000	0
03/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	55,120.0000	53,987.0000	(2.056)	0	0	0
03/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	45,086.0000	45,950.0000	1.916	0	0	0
03/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	43,690.0000	42,699.0000	(2.268)	0	0	0
03/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	55,782.0000	56,788.0000	1.803	0	0	0
03/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	74,067.0000	75,282.0000	1.640	0	0	0
03/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	61,592.0000	62,669.0000	1.749	0	0	0
03/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	38,667.0000	37,748.0000	(2.377)	0	0	0
03/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	29,926.0000	29,144.0000	(2.613)	0	0	0
03/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	41,122.0000	40,167.0000	(2.322)	0	0	0
03/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	58,650.0000	59,692.0000	1.777	0	0	0
03/10/2006	R186	2007/08/02			Bond Future	8.3200	8.3020	(0.216)	0.0000	0.0000	0
03/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	54,599.0000	55,508.0000	1.665	0	0	0
03/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	62,364.0000	61,284.0000	(1.732)	0	0	0
03/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	65,263.0000	66,293.0000	1.578	0	0	0
03/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	51,042.0000	50,082.0000	(1.881)	0	0	0
03/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	70,971.0000	72,060.0000	1.534	0	0	0
03/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	83,081.0000	84,287.0000	1.452	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
03/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	68,087.0000	69,147.0000	1.557	0	0	0
03/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	48,463.0000	47,534.0000	(1.917)	0	0	0
03/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	37,003.0000	36,220.0000	(2.116)	0	0	0
03/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	45,983.0000	45,083.0000	(1.957)	0	0	0
03/10/2006	R194	2006/11/02			Bond Future	8.9600	8.9570	(0.033)	0.0000	0.0000	0
03/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,128.0000	18,091.0000	(0.204)	0	0	0
03/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,014.0000	33,977.0000	(0.109)	0	0	0
03/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,809.0000	30,772.0000	(0.120)	0	0	0
03/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,992.0000	14,955.0000	(0.247)	0	0	0
03/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,441.0000	24,404.0000	(0.151)	0	0	0
03/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,618.0000	27,581.0000	(0.134)	0	0	0
03/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,832.0000	8,791.0000	(0.464)	0	0	0
03/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,232.0000	37,196.0000	(0.097)	0	0	0
03/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,004.0000	5,954.0000	(0.833)	0	0	0
03/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,277.0000	21,241.0000	(0.169)	0	0	0
03/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	74.0000	69.0000	(6.757)	0	0	0
03/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	341.0000	328.0000	(3.812)	0	0	0
03/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,987.0000	4,935.0000	(1.043)	0	0	0
03/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,485.0000	5,434.0000	(0.930)	0	0	0
03/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	440.0000	426.0000	(3.182)	0	0	0
03/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
03/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	560.0000	544.0000	(2.857)	0	0	0
03/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,878.0000	11,840.0000	(0.320)	0	0	0
03/10/2006	R194	2007/02/01			Bond Future	9.0090	8.9940	(0.167)	0.0000	0.0000	0
03/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,518.0000	2,559.0000	1.628	0	0	0
03/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,866.0000	17,717.0000	(0.834)	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
03/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,612.0000	5,504.0000	(1.924)	0	0	0
03/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	263.0000	269.0000	2.281	0	0	0
03/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,963.0000	22,813.0000	(0.653)	0	0	0
03/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	131.0000	133.0000	1.527	0	0	0
03/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,400.0000	20,251.0000	(0.730)	0	0	0
03/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,960.0000	12,816.0000	(1.111)	0	0	0
03/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
03/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,746.0000	30,596.0000	(0.488)	0	0	0
03/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,377.0000	15,230.0000	(0.956)	0	0	0
03/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	60.0000	62.0000	3.333	0	0	0
03/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
03/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	26.0000	26.0000	-	0	0	0
03/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,714.0000	10,576.0000	(1.288)	0	0	0
03/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,544.0000	25,395.0000	(0.583)	0	0	0
03/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,140.0000	27,990.0000	(0.533)	0	0	0
03/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,864.0000	6,746.0000	(1.719)	0	0	0
03/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,909.0000	5,798.0000	(1.878)	0	0	0
03/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,312.0000	2,352.0000	1.730	0	0	0
03/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,760.0000	1,791.0000	1.761	0	0	0
03/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	557.0000	569.0000	2.154	0	0	0
03/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,733.0000	2,778.0000	1.647	0	0	0
03/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,042.0000	1,062.0000	1.919	0	0	0
03/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,668.0000	8,539.0000	(1.488)	0	0	0
03/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,326.0000	5,220.0000	(1.990)	0	0	0
03/10/2006	R194	2007/05/03			Bond Future	8.9810	8.9560	(0.278)	0.0000	0.0000	0
03/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,028.0000	3,933.0000	(2.358)	0	0	0
03/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,108.0000	6,208.0000	1.637	0	0	0
03/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,126.0000	5,017.0000	(2.126)	0	0	0
03/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,740.0000	4,636.0000	(2.194)	0	0	0
03/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,956.0000	5,837.0000	(1.998)	0	0	0
03/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,164.0000	4,239.0000	1.801	0	0	0
03/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,078.0000	5,165.0000	1.713	0	0	0
03/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,275.0000	5,364.0000	1.687	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
03/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,886.0000	4,970.0000	1.719	0	0	0
03/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,931.0000	4,824.0000	(2.170)	0	0	0
03/10/2006	R194	2007/08/02			Bond Future	8.9070	8.8790	(0.314)	0.0000	0.0000	0
03/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,083.0000	7,157.0000	1.045	0	0	0
03/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,861.0000	5,778.0000	(1.416)	0	0	0
03/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,221.0000	5,143.0000	(1.494)	0	0	0
03/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,729.0000	5,647.0000	(1.431)	0	0	0
03/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,367.0000	6,436.0000	1.084	0	0	0
03/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,506.0000	6,576.0000	1.076	0	0	0
03/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,697.0000	5,760.0000	1.106	0	0	0
03/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,552.0000	6,463.0000	(1.358)	0	0	0
03/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,995.0000	5,911.0000	(1.401)	0	0	0
03/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,229.0000	6,297.0000	1.092	0	0	0
03/10/2006	R201	2006/11/02			Bond Future	8.6450	8.6390	(0.069)	0.0000	0.0000	26
03/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,836.0000	10,497.0000	(3.128)	0	0	0
03/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	9,367.0000	9,044.0000	(3.448)	0	0	0
03/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,234.0000	8,241.0000	0.085	0	0	0
03/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	14,214.0000	13,850.0000	(2.561)	0	0	0
03/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,086.0000	24,704.0000	(1.523)	0	0	0
03/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,797.0000	5,780.0000	(0.293)	0	0	0
03/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	69.0000	64.0000	(7.246)	0	0	0
03/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,944.0000	1,909.0000	(1.800)	0	0	0
03/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,656.0000	9,679.0000	0.238	0	0	0
03/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,491.0000	53,139.0000	(0.658)	0	0	0
03/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	456.0000	436.0000	(4.386)	0	0	0
03/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,598.0000	38,231.0000	(0.951)	0	0	0
03/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,947.0000	6,941.0000	(0.086)	0	0	0
03/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	12,452.0000	12,099.0000	(2.835)	0	0	0
03/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,997.0000	68,649.0000	(0.504)	0	0	0
03/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
03/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,469.0000	117,123.0000	(0.295)	0	0	0
03/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,849.0000	84,502.0000	(0.409)	0	0	0
03/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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03/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,006.0000	100,660.0000	(0.343)	0	0	0
03/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,210.0000	35,462.0000	0.716	0	0	0
03/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,046.0000	952.0000	(8.987)	0	0	0
03/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,873.0000	2,691.0000	(6.335)	0	0	0
03/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	23,104.0000	23,268.0000	0.710	0	0	0
03/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	12,897.0000	12,957.0000	0.465	0	0	0
03/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,858.0000	6,572.0000	(4.170)	0	0	0
03/10/2006	R201	2007/02/01			Bond Future	8.6370	8.6290	(0.093)	0.0000	0.0000	0
03/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,728.0000	2,748.0000	0.733	0	0	0
03/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,379.0000	5,423.0000	0.818	0	0	0
03/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,673.0000	18,376.0000	(1.591)	0	0	0
03/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,497.0000	54,065.0000	(0.793)	0	0	0
03/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,220.0000	41,811.0000	(0.969)	0	0	0
03/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,937.0000	18,082.0000	0.808	0	0	0
03/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,407.0000	19,563.0000	0.804	0	0	0
03/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,488.0000	9,568.0000	0.843	0	0	0
03/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,669.0000	31,296.0000	(1.178)	0	0	0
03/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	20,031.0000	19,724.0000	(1.533)	0	0	0
03/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,967.0000	22,639.0000	(1.428)	0	0	0
03/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,462.0000	21,145.0000	(1.477)	0	0	0
03/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,185.0000	15,310.0000	0.823	0	0	0
03/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,529.0000	16,664.0000	0.817	0	0	0
03/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	68,325.0000	67,880.0000	(0.651)	0	0	0
03/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	617.0000	619.0000	0.324	0	0	0
03/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	256.0000	256.0000	-	0	0	0
03/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,467.0000	98,015.0000	(0.459)	0	0	0
03/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,355.0000	1,363.0000	0.590	0	0	0
03/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	83,065.0000	82,615.0000	(0.542)	0	0	0
03/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,699.0000	7,523.0000	(2.286)	0	0	0
03/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	97.0000	96.0000	(1.031)	0	0	0
03/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,595.0000	41,870.0000	0.661	0	0	0
03/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,361.0000	113,908.0000	(0.396)	0	0	0
03/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,502.0000	31,731.0000	0.727	0	0	0
03/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	11,251.0000	11,027.0000	(1.991)	0	0	0

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03/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	16,169.0000	15,893.0000	(1.707)	0	0	0
03/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,529.0000	22,706.0000	0.786	0	0	0
03/10/2006	R201	2007/05/03			Bond Future	8.6190	8.6100	(0.104)	0.0000	0.0000	0
03/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,763.0000	23,473.0000	(1.220)	0	0	0
03/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	28,230.0000	28,438.0000	0.737	0	0	0
03/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,511.0000	29,188.0000	(1.095)	0	0	0
03/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,902.0000	23,077.0000	0.764	0	0	0
03/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	37,452.0000	37,714.0000	0.700	0	0	0
03/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,659.0000	16,423.0000	(1.417)	0	0	0
03/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	31,144.0000	31,370.0000	0.726	0	0	0
03/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,454.0000	22,174.0000	(1.247)	0	0	0
03/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,666.0000	29,883.0000	0.731	0	0	0
03/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	21,196.0000	20,925.0000	(1.279)	0	0	0
03/10/2006	R201	2007/08/02			Bond Future	8.5980	8.5900	(0.093)	0.0000	0.0000	0
03/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,671.0000	27,424.0000	(0.893)	0	0	0
03/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,916.0000	28,078.0000	0.580	0	0	0
03/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	33,233.0000	32,962.0000	(0.815)	0	0	0
03/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	33,167.0000	33,353.0000	0.561	0	0	0
03/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	42,030.0000	42,254.0000	0.533	0	0	0
03/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,587.0000	20,378.0000	(1.015)	0	0	0
03/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,993.0000	36,191.0000	0.550	0	0	0
03/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	25,145.0000	24,910.0000	(0.935)	0	0	0
03/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,564.0000	34,756.0000	0.555	0	0	0
03/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	26,387.0000	26,146.0000	(0.913)	0	0	0
03/10/2006	R203	2006/11/02			Bond Future	8.5840	8.5790	(0.058)	0.0000	0.0000	0
03/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	97,566.0000	97,222.0000	(0.353)	0	0	0
03/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	78,333.0000	77,990.0000	(0.438)	0	0	0
03/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	15,029.0000	15,162.0000	0.885	0	0	0
03/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	117,261.0000	116,918.0000	(0.293)	0	0	0
03/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,722.0000	3,512.0000	(5.642)	0	0	0
03/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	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
03/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	137,432.0000	137,089.0000	(0.250)	0	0	0
03/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	158,091.0000	157,747.0000	(0.218)	0	0	0
03/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	9,438.0000	9,120.0000	(3.369)	0	0	0
03/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
03/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	59,565.0000	59,220.0000	(0.579)	0	0	0
03/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	7,100.0000	7,126.0000	0.366	0	0	0
03/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,643.0000	10,718.0000	0.705	0	0	0
03/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	8,762.0000	8,811.0000	0.559	0	0	0
03/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	6,127.0000	5,858.0000	(4.390)	0	0	0
03/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,665.0000	7,370.0000	(3.849)	0	0	0
03/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,658.0000	5,665.0000	0.124	0	0	0
03/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,375.0000	1,349.0000	(1.891)	0	0	0
03/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,447.0000	11,111.0000	(2.935)	0	0	0
03/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,665.0000	24,295.0000	(1.500)	0	0	0
03/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	197.0000	186.0000	(5.584)	0	0	0
03/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	41,403.0000	41,049.0000	(0.855)	0	0	0
03/10/2006	R203	2007/02/01			Bond Future	8.5780	8.5710	(0.082)	0.0000	0.0000	0
03/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,763.0000	22,993.0000	1.010	0	0	0
03/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	617.0000	621.0000	0.648	0	0	0
03/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	200.0000	200.0000	-	0	0	0
03/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
03/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	77,365.0000	76,895.0000	(0.608)	0	0	0
03/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	155,165.0000	154,691.0000	(0.305)	0	0	0
03/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
03/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,208.0000	10,964.0000	(2.177)	0	0	0
03/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	134,878.0000	134,404.0000	(0.351)	0	0	0
03/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	95,869.0000	95,396.0000	(0.493)	0	0	0
03/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	55.0000	55.0000	-	0	0	0
03/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	115,093.0000	114,619.0000	(0.412)	0	0	0
03/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,938.0000	19,135.0000	1.040	0	0	0
03/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,517.0000	15,683.0000	1.070	0	0	0
03/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,415.0000	17,107.0000	(1.769)	0	0	0
03/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,902.0000	59,443.0000	(0.766)	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
03/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	19,262.0000	18,939.0000	(1.677)	0	0	0
03/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,641.0000	1,656.0000	0.914	0	0	0
03/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	14,079.0000	13,802.0000	(1.967)	0	0	0
03/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,962.0000	14,112.0000	1.074	0	0	0
03/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,930.0000	34,240.0000	0.914	0	0	0
03/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,719.0000	7,804.0000	1.101	0	0	0
03/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,267.0000	29,878.0000	(1.285)	0	0	0
03/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,176.0000	17,358.0000	1.060	0	0	0
03/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,902.0000	5,738.0000	(2.779)	0	0	0
03/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,688.0000	15,395.0000	(1.868)	0	0	0
03/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,796.0000	3,836.0000	1.054	0	0	0
03/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,994.0000	43,560.0000	(0.986)	0	0	0
03/10/2006	R203	2007/05/03			Bond Future	8.5600	8.5520	(0.093)	0.0000	0.0000	0
03/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,646.0000	9,453.0000	(2.001)	0	0	0
03/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	38,484.0000	38,826.0000	0.889	0	0	0
03/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,461.0000	15,202.0000	(1.675)	0	0	0
03/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	28,054.0000	28,330.0000	0.984	0	0	0
03/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	14,135.0000	13,889.0000	(1.740)	0	0	0
03/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	30,006.0000	30,296.0000	0.966	0	0	0
03/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,873.0000	16,601.0000	(1.612)	0	0	0
03/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	26,173.0000	26,436.0000	1.005	0	0	0
03/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,414.0000	23,087.0000	(1.397)	0	0	0
03/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	19,392.0000	19,601.0000	1.078	0	0	0
03/10/2006	R203	2007/08/02			Bond Future	8.5390	8.5310	(0.094)	0.0000	0.0000	0
03/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	35,179.0000	35,464.0000	0.810	0	0	0
03/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	43,226.0000	43,553.0000	0.756	0	0	0
03/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	18,158.0000	17,915.0000	(1.338)	0	0	0
03/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,931.0000	20,667.0000	(1.261)	0	0	0
03/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,424.0000	13,224.0000	(1.490)	0	0	0
03/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	31,477.0000	31,741.0000	0.839	0	0	0
03/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,300.0000	33,575.0000	0.826	0	0	0
03/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,510.0000	19,256.0000	(1.302)	0	0	0
03/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	27,341.0000	27,033.0000	(1.127)	0	0	0
03/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	24,763.0000	24,984.0000	0.892	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
03/10/2006	R204	2006/11/02			Bond Future	8.5630	8.5570	(0.070)	0.0000	0.0000	0
03/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,401.0000	3,360.0000	(1.206)	0	0	0
03/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	854.0000	824.0000	(3.513)	0	0	0
03/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	139.0000	129.0000	(7.194)	0	0	0
03/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	13,062.0000	13,110.0000	0.367	0	0	0
03/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	61,526.0000	61,082.0000	(0.722)	0	0	0
03/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	26,429.0000	25,954.0000	(1.797)	0	0	0
03/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	42,814.0000	42,350.0000	(1.084)	0	0	0
03/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	9,441.0000	9,448.0000	0.074	0	0	0
03/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	19,707.0000	19,832.0000	0.634	0	0	0
03/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	10,388.0000	10,001.0000	(3.725)	0	0	0
03/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	6,297.0000	5,988.0000	(4.907)	0	0	0
03/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	12,108.0000	11,700.0000	(3.370)	0	0	0
03/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	11,166.0000	11,192.0000	0.233	0	0	0
03/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,459.0000	2,279.0000	(7.320)	0	0	0
03/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,400.0000	33,654.0000	0.760	0	0	0
03/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	14,017.0000	13,590.0000	(3.046)	0	0	0
03/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
03/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	8,852.0000	8,489.0000	(4.101)	0	0	0
03/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	81,341.0000	80,904.0000	(0.537)	0	0	0
03/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	15,122.0000	15,194.0000	0.476	0	0	0
03/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	144,342.0000	143,907.0000	(0.301)	0	0	0
03/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	166,470.0000	166,036.0000	(0.261)	0	0	0
03/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	101,786.0000	101,351.0000	(0.427)	0	0	0
03/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	122,785.0000	122,351.0000	(0.353)	0	0	0
03/10/2006	R204	2007/02/01			Bond Future	8.5540	8.5470	(0.082)	0.0000	0.0000	0
03/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	24,276.0000	23,933.0000	(1.413)	0	0	0
03/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	36,352.0000	35,944.0000	(1.122)	0	0	0
03/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,843.0000	44,104.0000	0.595	0	0	0
03/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,240.0000	14,333.0000	0.653	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
03/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,145.0000	22,291.0000	0.659	0	0	0
03/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	49,158.0000	48,708.0000	(0.915)	0	0	0
03/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	25,910.0000	26,080.0000	0.656	0	0	0
03/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	64,368.0000	63,890.0000	(0.743)	0	0	0
03/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	23,990.0000	24,148.0000	0.659	0	0	0
03/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,345.0000	8,396.0000	0.611	0	0	0
03/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,372.0000	4,396.0000	0.549	0	0	0
03/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,603.0000	12,362.0000	(1.912)	0	0	0
03/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	26,023.0000	25,668.0000	(1.364)	0	0	0
03/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	32,099.0000	32,304.0000	0.639	0	0	0
03/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	22,623.0000	22,291.0000	(1.468)	0	0	0
03/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	18,197.0000	17,900.0000	(1.632)	0	0	0
03/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	27,904.0000	28,085.0000	0.649	0	0	0
03/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,238.0000	2,246.0000	0.357	0	0	0
03/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	81,909.0000	81,416.0000	(0.602)	0	0	0
03/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	21,060.0000	20,740.0000	(1.519)	0	0	0
03/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	141,986.0000	141,484.0000	(0.354)	0	0	0
03/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	173.0000	172.0000	(0.578)	0	0	0
03/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	60.0000	60.0000	-	0	0	0
03/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	163,676.0000	163,174.0000	(0.307)	0	0	0
03/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	121,013.0000	120,510.0000	(0.416)	0	0	0
03/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	447.0000	446.0000	(0.224)	0	0	0
03/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	100,905.0000	100,405.0000	(0.496)	0	0	0
03/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,048.0000	1,049.0000	0.095	0	0	0
03/10/2006	R204	2007/05/03			Bond Future	8.5380	8.5300	(0.094)	0.0000	0.0000	0
03/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	32,077.0000	32,285.0000	0.648	0	0	0
03/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	34,775.0000	34,416.0000	(1.032)	0	0	0
03/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,693.0000	24,393.0000	(1.215)	0	0	0
03/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	26,207.0000	25,897.0000	(1.183)	0	0	0
03/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	41,077.0000	41,335.0000	0.628	0	0	0
03/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	43,026.0000	43,293.0000	0.621	0	0	0
03/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	51,280.0000	51,588.0000	0.601	0	0	0
03/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	19,269.0000	19,010.0000	(1.344)	0	0	0
03/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,786.0000	27,466.0000	(1.152)	0	0	0
03/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	39,177.0000	39,425.0000	0.633	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
03/10/2006	R204	2007/08/02			Bond Future	8.5200	8.5120	(0.094)	0.0000	0.0000	0
03/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	38,447.0000	38,672.0000	0.585	0	0	0
03/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	39,851.0000	39,515.0000	(0.843)	0	0	0
03/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	45,442.0000	45,699.0000	0.566	0	0	0
03/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,928.0000	32,625.0000	(0.920)	0	0	0
03/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	24,225.0000	23,971.0000	(1.049)	0	0	0
03/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	57,113.0000	57,420.0000	0.538	0	0	0
03/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	31,341.0000	31,045.0000	(0.944)	0	0	0
03/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	49,180.0000	49,454.0000	0.557	0	0	0
03/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	47,291.0000	47,557.0000	0.562	0	0	0
03/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,809.0000	29,522.0000	(0.963)	0	0	0
03/10/2006	R207	2006/11/02			Bond Future	8.5360	8.5290	(0.082)	0.0000	0.0000	0
03/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	18,788.0000	19,059.0000	1.442	0	0	0
03/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,390.0000	3,151.0000	(7.050)	0	0	0
03/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
03/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	121,955.0000	121,445.0000	(0.418)	0	0	0
03/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	724.0000	641.0000	(11.464)	0	0	0
03/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	100,650.0000	100,140.0000	(0.507)	0	0	0
03/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	79,938.0000	79,428.0000	(0.638)	0	0	0
03/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	6,392.0000	6,452.0000	0.939	0	0	0
03/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	143,870.0000	143,360.0000	(0.354)	0	0	0
03/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	33,657.0000	34,084.0000	1.269	0	0	0
03/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,683.0000	12,233.0000	(3.548)	0	0	0
03/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,660.0000	8,271.0000	(4.492)	0	0	0
03/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,588.0000	5,271.0000	(5.673)	0	0	0
03/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,552.0000	10,130.0000	(3.999)	0	0	0
03/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,445.0000	22,930.0000	(2.197)	0	0	0
03/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,290.0000	2,284.0000	(0.262)	0	0	0
03/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	13,835.0000	14,029.0000	1.402	0	0	0
03/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	9,679.0000	9,799.0000	1.240	0	0	0
03/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	7,925.0000	8,013.0000	1.110	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
03/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	40,621.0000	40,099.0000	(1.285)	0	0	0
03/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	416.0000	404.0000	(2.885)	0	0	0
03/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	44.0000	41.0000	(6.818)	0	0	0
03/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	59,837.0000	59,324.0000	(0.857)	0	0	0
03/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	11,651.0000	11,807.0000	1.339	0	0	0
03/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,008.0000	6,654.0000	(5.051)	0	0	0
03/10/2006	R207	2007/02/01			Bond Future	8.5250	8.5170	(0.094)	0.0000	0.0000	0
03/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	901.0000	911.0000	1.110	0	0	0
03/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	22,612.0000	22,882.0000	1.194	0	0	0
03/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	79,214.0000	78,646.0000	(0.717)	0	0	0
03/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	163,758.0000	163,180.0000	(0.353)	0	0	0
03/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
03/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	99,102.0000	98,527.0000	(0.580)	0	0	0
03/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,657.0000	5,480.0000	(3.129)	0	0	0
03/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	39,081.0000	39,482.0000	1.026	0	0	0
03/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	141,517.0000	140,939.0000	(0.408)	0	0	0
03/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	91.0000	92.0000	1.099	0	0	0
03/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,823.0000	10,554.0000	(2.485)	0	0	0
03/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	23.0000	23.0000	-	0	0	0
03/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	310.0000	312.0000	0.645	0	0	0
03/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,741.0000	9,870.0000	1.324	0	0	0
03/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	26,870.0000	27,180.0000	1.154	0	0	0
03/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,758.0000	18,990.0000	1.237	0	0	0
03/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	119,938.0000	119,361.0000	(0.481)	0	0	0
03/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	20,763.0000	20,380.0000	(1.845)	0	0	0
03/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,326.0000	15,521.0000	1.272	0	0	0
03/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16,955.0000	16,610.0000	(2.035)	0	0	0
03/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,648.0000	13,341.0000	(2.249)	0	0	0
03/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	29,897.0000	29,448.0000	(1.502)	0	0	0
03/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	60,662.0000	60,112.0000	(0.907)	0	0	0
03/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	15,240.0000	14,913.0000	(2.146)	0	0	0
03/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,269.0000	2,298.0000	1.278	0	0	0
03/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,633.0000	20,884.0000	1.216	0	0	0
03/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,000.0000	5,066.0000	1.320	0	0	0
03/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,012.0000	43,500.0000	(1.163)	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
03/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,989.0000	17,202.0000	1.254	0	0	0
03/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,796.0000	18,432.0000	(1.937)	0	0	0
03/10/2006	R207	2007/05/03			Bond Future	8.5110	8.5020	(0.106)	0.0000	0.0000	0
03/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,426.0000	10,205.0000	(2.120)	0	0	0
03/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	44,542.0000	44,965.0000	0.950	0	0	0
03/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	31,241.0000	31,575.0000	1.069	0	0	0
03/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	15,040.0000	14,760.0000	(1.862)	0	0	0
03/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,398.0000	16,103.0000	(1.799)	0	0	0
03/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	35,418.0000	35,782.0000	1.028	0	0	0
03/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	33,295.0000	33,645.0000	1.051	0	0	0
03/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,844.0000	17,533.0000	(1.743)	0	0	0
03/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	24,530.0000	24,157.0000	(1.521)	0	0	0
03/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	23,742.0000	24,014.0000	1.146	0	0	0
03/10/2006	R207	2007/08/02			Bond Future	8.4950	8.4860	(0.106)	0.0000	0.0000	0
03/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	18,620.0000	18,343.0000	(1.488)	0	0	0
03/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	39,927.0000	40,290.0000	0.909	0	0	0
03/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	20,017.0000	19,727.0000	(1.449)	0	0	0
03/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	37,878.0000	38,228.0000	0.924	0	0	0
03/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	48,655.0000	49,067.0000	0.847	0	0	0
03/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	21,488.0000	21,186.0000	(1.405)	0	0	0
03/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	35,884.0000	36,221.0000	0.939	0	0	0
03/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,743.0000	13,516.0000	(1.652)	0	0	0
03/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	28,143.0000	27,790.0000	(1.254)	0	0	0
03/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	28,498.0000	28,784.0000	1.004	0	0	0
03/10/2006	TRTI	2006/11/02			Index Future	234.0900	234.1130	0.010	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,930</b>